

Interpolated Bills  
September 29, 2010

| Instrument Name | ISIN         | Tenor | Maturity   | Days | YRS  | D. Vol (MM) | Last Yield | Traded Time | W. Ave | PDSI-F | PDSI-R1 | PDSI-R2 |
|-----------------|--------------|-------|------------|------|------|-------------|------------|-------------|--------|--------|---------|---------|
| TBILL 10.06.10  | PIBL0610D026 | <1M   | 10/6/2010  | 6    | 0.02 |             |            |             |        | 4.0178 | 3.9722  | 3.9737  |
| TBILL 10.13.10  | PIBL1209J217 | <1M   | 10/13/2010 | 13   | 0.04 | 11.412278   | 3.9000     | 3:37:04 PM  | 4.3826 | 4.0427 | 3.9332  | 3.9369  |
| TBILL 10.20.10  | PIBL0610D035 | <1M   | 10/20/2010 | 20   | 0.05 | 300.040061  | 3.8000     | 2:47:13 PM  | 3.7750 | 4.0675 | 3.8943  | 3.9002  |
| TBILL 10.27.10  | PIBL1209J226 | 1M    | 10/27/2010 | 27   | 0.07 | 155.282000  | 3.8000     | 11:41:26 AM | 3.7936 | 4.0924 | 3.8553  | 3.8634  |
| TBILL 11.03.10* | PIBL0610E043 | 1M    | 11/3/2010  | 34   | 0.09 | 4.044000    | 3.8250     | 10:10:45 AM | 3.8250 | 4.1173 | 3.8164  | 3.8266  |
| TBILL 11.10.10  | PIBL1209K233 | 1M    | 11/10/2010 | 41   | 0.11 | 735.049884  | 3.8500     | 3:56:19 PM  | 3.8336 | 4.1245 | 3.8456  | 3.8386  |
| TBILL 11.17.10  | PIBL0610E052 | 2M    | 11/17/2010 | 48   | 0.13 | 8.074000    | 3.8500     | 11:04:39 AM | 3.8500 | 4.1317 | 3.8748  | 3.8505  |
| TBILL 11.24.10  | PIBL1209K242 | 2M    | 11/24/2010 | 55   | 0.15 | 108.293445  | 3.9005     | 3:55:36 PM  | 3.9037 | 4.1389 | 3.9040  | 3.8625  |
| TBILL 12.01.10  | PIBL0610F060 | 2M    | 12/1/2010  | 62   | 0.17 | 14.132840   | 3.8500     | 2:30:48 PM  | 3.8536 | 4.1462 | 3.9332  | 3.8744  |
| TBILL 12.08.10  | PIBL1209L250 | 2M    | 12/8/2010  | 69   | 0.19 | 83.823928   | 3.9250     | 3:51:01 PM  | 3.8129 | 4.1534 | 3.9624  | 3.8864  |
| TBILL 12.15.10  | PIBL0610F079 | 2M    | 12/15/2010 | 76   | 0.21 | 253.060106  | 3.9500     | 11:49:23 AM | 3.9330 | 4.1606 | 3.9916  | 3.8983  |
| TBILL 12.22.10  | PIBL0310I091 | 3M    | 12/22/2010 | 83   | 0.23 | 377.469312  | 3.9000     | 3:06:45 PM  | 3.8980 | 4.1678 | 4.0208  | 3.9103  |
| TBILL 12.29.10* | PIBL0610F088 | 3M    | 12/29/2010 | 90   | 0.25 | 60.914280   | 4.1000     | 4:00:55 PM  | 4.0727 | 4.1750 | 4.0500  | 3.9223  |
| TBILL 01.12.11  | PIBL1210A018 | 4M    | 1/12/2011  | 104  | 0.28 | 27.320000   | 4.0750     | 3:54:52 PM  | 4.0486 | 4.2113 | 4.0929  | 3.9834  |
| TBILL 01.26.11  | PIBL1210A027 | 4M    | 1/26/2011  | 118  | 0.32 | 91.634667   | 4.0502     | 3:15:27 PM  | 4.0791 | 4.2475 | 4.1357  | 4.0445  |
| TBILL 02.09.11  | PIBL1210B035 | 5M    | 2/9/2011   | 132  | 0.36 | 11.314000   | 4.1003     | 3:31:10 PM  | 4.2256 | 4.2838 | 4.1786  | 4.1056  |
| TBILL 02.23.11  | PIBL1210B044 | 5M    | 2/23/2011  | 146  | 0.40 | 92.734000   | 4.1001     | 11:35:48 AM | 4.1346 | 4.3201 | 4.2214  | 4.1667  |
| TBILL 03.09.11  | PIBL1210C052 | 5M    | 3/9/2011   | 160  | 0.44 | 129.377000  | 4.1301     | 2:17:11 PM  | 4.1631 | 4.3563 | 4.2643  | 4.2278  |
| TBILL 03.23.11  | PIBL1210C061 | 6M    | 3/23/2011  | 174  | 0.48 | 12.279000   | 4.2000     | 3:42:58 PM  | 4.2117 | 4.3926 | 4.3071  | 4.2889  |
| TBILL 04.06.11* | PIBL1210D079 | 6M    | 4/6/2011   | 188  | 0.52 | 2.197000    | 4.2500     | 3:35:30 PM  | 4.2500 | 4.4288 | 4.3500  | 4.3500  |
| TBILL 04.20.11  | PIBL1210D088 | 7M    | 4/20/2011  | 202  | 0.55 | 2.619900    | 4.2250     | 2:15:09 PM  | 4.2250 | 4.4458 | 4.3687  | 4.3687  |
| TBILL 05.18.11  | PIBL1210E103 | 8M    | 5/18/2011  | 230  | 0.63 | 33.341500   | 4.2750     | 3:53:18 PM  | 4.2937 | 4.4798 | 4.4062  | 4.4062  |
| TBILL 06.15.11  | PIBL1210F120 | 9M    | 6/15/2011  | 258  | 0.71 | 4.006900    | 4.3000     | 10:17:50 AM | 4.3000 | 4.5138 | 4.4437  | 4.4437  |
| TBILL 06.29.11  | PIBL1210F139 | 9M    | 6/29/2011  | 272  | 0.75 | 42.636600   | 4.3250     | 3:03:56 PM  | 4.3250 | 4.5308 | 4.4625  | 4.4625  |
| TBILL 07.13.11  | PIBL1210G147 | 10M   | 7/13/2011  | 286  | 0.78 |             |            |             |        | 4.5478 | 4.4812  | 4.4812  |
| TBILL 07.27.11  | PIBL1210G156 | 10M   | 7/27/2011  | 300  | 0.82 |             |            |             |        | 4.5647 | 4.5000  | 4.5000  |
| TBILL 08.10.11  | PIBL1210H164 | 11M   | 8/10/2011  | 314  | 0.86 | 0.411800    | 4.3250     | 10:18:55 AM | 4.3500 | 4.5817 | 4.5187  | 4.5187  |
| TBILL 08.24.11  | PIBL1210H173 | 11M   | 8/24/2011  | 328  | 0.90 | 2.400000    | 4.3850     | 3:11:33 PM  | 4.3912 | 4.5987 | 4.5375  | 4.5375  |
| TBILL 09.07.11  | PIBL1210I181 | 11M   | 9/7/2011   | 342  | 0.94 | 24.742000   | 4.4750     | 3:53:04 PM  | 4.4495 | 4.6157 | 4.5562  | 4.5562  |
| TBILL 09.21.11* | PIBL1210I190 | 1Y    | 9/21/2011  | 356  | 0.98 | 28.671000   | 4.4255     | 3:18:57 PM  | 4.4362 | 4.6327 | 4.5750  | 4.5750  |