

Interpolated Bills
October 26, 2010

| Instrument Name | ISIN | Tenor | Maturity | Days | YRS | D. Vol (MM) | Last Yield | Traded Time | W. Ave | PDSI-F | PDSI-R1 | PDSI-R2 |
|-----------------|--------------|-------|------------|------|------|-------------|------------|-------------|--------|--------|---------|---------|
| TBILL 11.03.10 | PIBL0610E043 | <1M | 11/3/2010 | 7 | 0.02 | | | | | 3.9827 | 3.9647 | 3.9647 |
| TBILL 11.10.10 | PIBL1209K233 | <1M | 11/10/2010 | 14 | 0.04 | 0.539000 | 3.9500 | 11:51:15 AM | 3.9500 | 3.9625 | 3.9235 | 3.9235 |
| TBILL 11.17.10 | PIBL0610E052 | <1M | 11/17/2010 | 21 | 0.06 | 51.002000 | 3.5000 | 11:33:35 AM | 3.7451 | 3.9423 | 3.8824 | 3.8824 |
| TBILL 11.24.10 | PIBL1209K242 | 1M | 11/24/2010 | 28 | 0.08 | 1.729993 | 3.5000 | 2:43:37 PM | 3.4855 | 3.9221 | 3.8412 | 3.8412 |
| TBILL 12.01.10* | PIBL0610F060 | 1M | 12/1/2010 | 35 | 0.10 | 18.586666 | 3.5000 | 3:56:02 PM | 3.4917 | 3.9019 | 3.8000 | 3.8000 |
| TBILL 12.08.10 | PIBL1209L250 | 1M | 12/8/2010 | 42 | 0.12 | 13.754437 | 3.5500 | 3:54:04 PM | 3.4852 | 3.9021 | 3.7689 | 3.7657 |
| TBILL 12.15.10 | PIBL0610F079 | 2M | 12/15/2010 | 49 | 0.13 | 69.348372 | 3.5500 | 3:40:51 PM | 3.5562 | 3.9022 | 3.7379 | 3.7313 |
| TBILL 12.22.10 | PIBL0310I091 | 2M | 12/22/2010 | 56 | 0.15 | 6.415324 | 3.4050 | 3:48:17 PM | 3.4190 | 3.9024 | 3.7068 | 3.6970 |
| TBILL 12.29.10 | PIBL0610F088 | 2M | 12/29/2010 | 63 | 0.17 | | | | | 3.9025 | 3.6758 | 3.6626 |
| TBILL 01.05.11 | PIBL0310J107 | 2M | 1/5/2011 | 70 | 0.19 | | | | | 3.9026 | 3.6447 | 3.6283 |
| TBILL 01.12.11 | PIBL1210A018 | 2M | 1/12/2011 | 77 | 0.21 | | | | | 3.9028 | 3.6136 | 3.5939 |
| TBILL 01.19.11 | PIBL0310J116 | 3M | 1/19/2011 | 84 | 0.23 | 1179.144000 | 3.5200 | 3:55:17 PM | 3.5255 | 3.9029 | 3.5826 | 3.5596 |
| TBILL 01.26.11* | PIBL1210A027 | 3M | 1/26/2011 | 91 | 0.25 | 27.194401 | 3.5250 | 3:53:58 PM | 3.5143 | 3.9031 | 3.5515 | 3.5252 |
| TBILL 02.09.11 | PIBL1210B035 | 4M | 2/9/2011 | 105 | 0.29 | 16.635145 | 3.6100 | 3:23:13 PM | 3.6054 | 3.9314 | 3.6160 | 3.5916 |
| TBILL 02.23.11 | PIBL1210B044 | 4M | 2/23/2011 | 119 | 0.33 | 330.409000 | 3.6000 | 11:38:38 AM | 3.6676 | 3.9597 | 3.6804 | 3.6579 |
| TBILL 03.09.11 | PIBL1210C052 | 5M | 3/9/2011 | 133 | 0.36 | 1.600000 | 3.7000 | 3:18:07 PM | 3.7000 | 3.9881 | 3.7449 | 3.7242 |
| TBILL 03.23.11 | PIBL1210C061 | 5M | 3/23/2011 | 147 | 0.40 | 4.422000 | 3.9500 | 3:18:58 PM | 3.8187 | 4.0164 | 3.8093 | 3.7905 |
| TBILL 04.06.11 | PIBL1210D079 | 5M | 4/6/2011 | 161 | 0.44 | 480.000000 | 4.0250 | 3:08:12 PM | 3.8864 | 4.0447 | 3.8738 | 3.8568 |
| TBILL 04.20.11* | PIBL1210D088 | 6M | 4/20/2011 | 175 | 0.48 | 894.099000 | 3.9165 | 2:55:54 PM | 3.9231 | 4.0731 | 3.9383 | 3.9231 |
| TBILL 05.18.11 | PIBL1210E103 | 7M | 5/18/2011 | 203 | 0.56 | | | | | 4.1113 | 3.9916 | 3.9788 |
| TBILL 06.15.11 | PIBL1210F120 | 8M | 6/15/2011 | 231 | 0.63 | | | | | 4.1495 | 4.0449 | 4.0345 |
| TBILL 06.29.11 | PIBL1210F139 | 8M | 6/29/2011 | 245 | 0.67 | 0.600000 | 4.0000 | 11:44:22 AM | 4.0000 | 4.1686 | 4.0716 | 4.0623 |
| TBILL 07.13.11 | PIBL1210G147 | 9M | 7/13/2011 | 259 | 0.71 | | | | | 4.1878 | 4.0983 | 4.0902 |
| TBILL 07.27.11 | PIBL1210G156 | 9M | 7/27/2011 | 273 | 0.75 | | | | | 4.2069 | 4.1250 | 4.1180 |
| TBILL 08.10.11 | PIBL1210H164 | 10M | 8/10/2011 | 287 | 0.79 | | | | | 4.2260 | 4.1516 | 4.1458 |
| TBILL 08.24.11 | PIBL1210H173 | 10M | 8/24/2011 | 301 | 0.82 | 14.958657 | 4.3000 | 2:15:13 PM | 4.1750 | 4.2451 | 4.1783 | 4.1737 |
| TBILL 09.07.11 | PIBL1210I181 | 11M | 9/7/2011 | 315 | 0.86 | 465.935387 | 4.0000 | 3:15:21 PM | 4.0481 | 4.2642 | 4.2050 | 4.2015 |
| TBILL 09.21.11 | PIBL1210I190 | 11M | 9/21/2011 | 329 | 0.90 | 200.000000 | 4.3500 | 3:38:21 PM | 4.3500 | 4.2833 | 4.2317 | 4.2293 |
| TBILL 10.05.11 | PIBL1210J206 | 11M | 10/5/2011 | 343 | 0.94 | | | | | 4.3024 | 4.2583 | 4.2572 |
| TBILL 10.19.11* | PIBL1210J215 | 1Y | 10/19/2011 | 357 | 0.98 | 8.720000 | 4.2000 | 2:56:40 PM | 4.1403 | 4.3215 | 4.2850 | 4.2850 |