REPO TRADE SUMMARY

February 04, 2010

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	1	11:53:00 AM	443,736,552.97	1.9688%	2.2188%	2.7210%	1.9688%	2.0202%
4	4	11:20:00 AM	22,500,000.00	1.9688%	1.9688%	1.9688%	1.9688%	1.9688%
26	26	11:44:00 AM	2,279,237,025.93	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
32	32	12:01:00 PM	43,900,000.00	4.7188%	4.0000%	4.7188%	4.0000%	4.2603%
33	33	11:19:00 AM	33,715,499.24	4.3438%	4.4688%	4.4688%	4.1563%	4.3534%
88	88	11:04:00 AM	250,000,000.00	4.3500%	4.3500%	4.3500%	4.3500%	4.3500%
Interbank								