

REPO TRADE SUMMARY

March 10, 2010

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	1	12:13:00 PM	284,075,697.76	2.7188%	2.4688%	2.7188%	1.9688%	2.5312%
1M	33	12:15:00 PM	62,985,440.26	4.5563%	4.5563%	4.5563%	4.5563%	4.5563%
35	35	11:17:00 AM	1,297,426,716.29	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
47	47	11:02:00 AM	261,023,000.00	4.2275%	4.2275%	4.2275%	4.2275%	4.2275%
90	90	11:18:00 AM	32,001,200.00	4.3500%	4.3500%	4.3500%	4.3500%	4.3500%
91	91	11:08:00 AM	200,000,000.00	4.3500%	4.3500%	4.3500%	4.3500%	4.3500%
Interbank								
5	5	10:25:00 AM	1,000,000,000.00	4.0000%	4.0000%	4.0000%	4.0000%	4.0000%