

REPO TRADE SUMMARY

April 28, 2010

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	1	12:13:25 PM	771,090,482.55	1.9688%	2.7188%	2.7188%	1.9688%	2.4412%
2	2	12:03:55 PM	45,000,000.00	1.9688%	1.9688%	1.9688%	1.9688%	1.9688%
1W	7	12:12:31 PM	4,728,567.22	3.4688%	3.4688%	3.4688%	3.4688%	3.4688%
2W	14	12:03:13 PM	15,000,000.00	4.3438%	4.3438%	4.3438%	4.3438%	4.3438%
1M	30	12:13:53 PM	237,145,035.01	4.9688%	4.2500%	4.9688%	4.2500%	4.2576%
35	35	10:59:05 AM	270,245,934.96	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
2M	61	10:29:19 AM	63,374,911.94	4.3750%	4.3750%	4.3750%	4.3750%	4.3750%
90	90	10:58:27 AM	10,068,342.39	4.3500%	4.3500%	4.3500%	4.3500%	4.3500%
Interbank								
5	5	10:48:25 AM	450,000,000.00	4.0000%	4.0000%	4.0000%	4.0000%	4.0000%