

REPO TRADE SUMMARY

May 07, 2010

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	4	12:07:56 PM	264,308,687.01	2.2188%	1.9688%	2.8438%	1.9688%	2.7197%
1W	7	12:05:06 PM	106,665,261.92	2.8438%	3.5950%	3.5950%	2.8438%	3.1263%
10	10	12:11:58 PM	17,000,000.00	4.0938%	4.0938%	4.0938%	4.0938%	4.0938%
2W	14	12:04:00 PM	20,180,206.99	4.3438%	4.3438%	4.3438%	4.3438%	4.3438%
1M	31	12:15:30 PM	62,800,521.13	4.8438%	4.1563%	4.8438%	4.0938%	4.4495%
32	32	11:24:26 AM	1,568,628,001.27	4.4000%	4.2500%	4.4000%	4.0000%	4.3915%
33	33	10:32:48 AM	144,936,000.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
39	39	11:29:36 AM	15,000,000.00	4.1590%	4.1590%	4.1590%	4.1590%	4.1590%
45	45	11:10:42 AM	38,913,449.12	4.2275%	4.2275%	4.2275%	4.2275%	4.2275%
49	49	10:35:18 AM	205,000,000.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
83	83	11:47:08 AM	48,649,712.92	4.3500%	4.3500%	4.3500%	4.3500%	4.3500%
91	91	11:47:48 AM	75,563,547.69	4.3500%	4.3500%	4.3500%	4.3500%	4.3500%
Interbank								
5	5	10:27:41 AM	750,000,000.00	4.0000%	4.0000%	4.0000%	4.0000%	4.0000%