REPO TRADE SUMMARY

June 18, 2010

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	3	11:48:14 AM	238,427,761.60	2.8438%	2.8438%	2.8438%	2.8438%	2.8438%
1W	7	11:12:54 AM	35,002,333.33	3.2813%	3.3125%	3.3125%	3.2813%	3.2858%
2W	14	10:48:38 AM	20,000,000.00	4.1875%	4.1875%	4.1875%	4.1875%	4.1875%
17	17	11:15:30 AM	285,700,000.00	4.1250%	4.1250%	4.1250%	4.1250%	4.1250%
3W	21	11:42:16 AM	130,000,000.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
24	24	11:13:18 AM	465,357,047.76	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
34	34	11:06:06 AM	10,000,000.00	4.1050%	4.1050%	4.1050%	4.1050%	4.1050%
Interbank								