REPO TRADE SUMMARY

June 02, 2010

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	1	11:46:01 AM	254,701,072.86	2.8438%	2.8438%	2.8438%	2.8438%	2.8438%
1W	7	10:48:57 AM	21,509,100.00	3.3125%	3.3125%	3.3125%	3.3125%	3.3125%
29	29	11:10:39 AM	10,000,000.00	4.0000%	4.0000%	4.0000%	4.0000%	4.0000%
33	33	10:49:51 AM	297,720,712.76	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
62	62	10:29:13 AM	16,000,000.00	4.3750%	4.3750%	4.3750%	4.3750%	4.3750%
78	78	11:14:37 AM	200,000,000.00	4.3500%	4.3500%	4.3500%	4.3500%	4.3500%
91	91	10:28:45 AM	15,000,000.00	4.3750%	4.3750%	4.3750%	4.3750%	4.3750%
Interbank								