REPO TRADE SUMMARY

June 24, 2010

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	1	11:43:18 AM	277,439,541.99	2.8438%	2.8438%	2.8438%	2.8438%	2.8438%
1W	7	11:11:50 AM	27,044,562.70	3.3125%	3.3125%	3.3125%	3.3125%	3.3125%
15	15	11:41:42 AM	525,600,000.00	4.5000%	4.5000%	4.5000%	4.5000%	4.5000%
3W	21	10:41:16 AM	564,182,181.33	4.2500%	4.2822%	4.2822%	4.2500%	4.2671%
22	22	9:42:42 AM	200,000,000.00	4.2822%	4.2822%	4.2822%	4.2822%	4.2822%
28	28	11:30:00 AM	6,899,733.23	4.1050%	4.1050%	4.1050%	4.1050%	4.1050%
29	29	12:06:44 PM	5,778,984,674.83	4.3750%	4.3750%	4.3750%	4.3750%	4.3750%
33	33	10:35:12 AM	5,149,000.00	4.0000%	4.0000%	4.0000%	4.0000%	4.0000%
46	46	11:11:04 AM	12,825,453.74	4.2275%	4.2275%	4.2275%	4.2275%	4.2275%
71	71	11:14:50 AM	180,000,000.00	4.3500%	4.3500%	4.3500%	4.3500%	4.3500%
Interbank								