REPO TRADE SUMMARY

July 29, 2010

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	1	12:12:55 PM	89,304,737.20	2.8438%	2.8438%	2.8438%	2.8438%	2.8438%
1W	7	11:20:03 AM	20,000,000.00	3.2813%	3.2813%	3.2813%	3.2813%	3.2813%
28	28	11:19:29 AM	7,000,000.00	4.0625%	4.0625%	4.0625%	4.0625%	4.0625%
35	35	11:35:07 AM	120,000,000.00	4.0000%	4.0000%	4.0000%	4.0000%	4.0000%
47	47	11:12:17 AM	10,000,000.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
48	48	11:31:35 AM	84,000,000.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
60	60	11:32:37 AM	139,000,000.00	4.3750%	4.3750%	4.3750%	4.3750%	4.3750%
2M	62	11:26:11 AM	24,244,332.58	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
91	91	11:34:17 AM	34,170,000.00	4.3750%	4.2813%	4.3750%	4.2813%	4.3366%
Interbank								