REPO TRADE SUMMARY

July 06, 2010

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	1	12:03:23 PM	195,875,642.43	2.8438%	2.8438%	2.8438%	2.8438%	2.8438%
1W	7	10:30:11 AM	8,000,000.00	3.3125%	3.3125%	3.3125%	3.3125%	3.3125%
17	17	10:39:39 AM	130,000,000.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
3W	21	10:30:55 AM	19,315,180.14	3.8125%	3.8125%	3.8125%	3.8125%	3.8125%
30	30	11:09:43 AM	2,270,000.00	4.0000%	4.0000%	4.0000%	4.0000%	4.0000%
38	38	10:30:09 AM	85,933,000.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
57	57	10:33:03 AM	15,576,027.81	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
58	58	11:13:07 AM	238,887,122.90	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
87	87	11:04:07 AM	263,466,653.79	4.3750%	4.3750%	4.3750%	4.3750%	4.3750%
Interbank								