REPO TRADE SUMMARY

July 09, 2010

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	3	11:26:33 AM	269,410,201.57	2.8438%	2.8438%	2.8438%	2.8438%	2.8438%
1W	7	11:21:49 AM	30,000,000.00	2.9063%	2.9063%	2.9063%	2.9063%	2.9063%
19	19	10:29:53 AM	25,000,000.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
32	32	10:31:11 AM	135,000,000.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
54	54	11:14:23 AM	85,935,670.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
60	60	10:41:55 AM	77,848,670.98	4.3750%	4.3750%	4.3750%	4.3750%	4.3750%
84	84	11:14:37 AM	31,034,533.04	4.3750%	4.3750%	4.3750%	4.3750%	4.3750%
90	90	10:42:05 AM	15,000,000.00	4.3750%	4.3750%	4.3750%	4.3750%	4.3750%
Interbank								