REPO TRADE SUMMARY

August 05, 2010

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	1	12:34:20 PM	432,953,701.08	2.5938%	2.5938%	2.5938%	2.5938%	2.5938%
1W	7	11:05:24 AM	20,000,000.00	3.1563%	3.1563%	3.1563%	3.1563%	3.1563%
2W	14	12:31:48 PM	200,164,462.39	4.1250%	4.1250%	4.1250%	4.1250%	4.1250%
15	15	12:28:08 PM	12,000,000.00	4.1250%	4.1250%	4.1250%	4.1250%	4.1250%
1M	32	12:40:28 PM	127,674,365.69	4.1875%	4.1875%	4.1875%	4.1875%	4.1875%
34	34	10:37:40 AM	101,457,160.46	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
47	47	11:21:18 AM	12,372,000.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
49	49	11:40:42 AM	6,034,989.68	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
60	60	11:24:54 AM	35,000,000.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
62	62	11:14:50 AM	50,979,716.26	4.3750%	4.3750%	4.3750%	4.3750%	4.3750%
83	83	11:34:50 AM	90,000,000.00	4.3750%	4.3750%	4.3750%	4.3750%	4.3750%
Interbank								