REPO TRADE SUMMARY

September 27, 2010

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
3W	21	10:26:39 AM	200,000,000.00	4.5000%	4.5000%	4.5000%	4.5000%	4.5000%
31	31	12:22:04 PM	111,285,985.45	4.3125%	4.3125%	4.3125%	4.1875%	4.2924%
60	60	10:56:14 AM	159,000,000.00	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
Interbank								