REPO TRADE SUMMARY

May 25, 2011

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	1	11:54:46 AM	248,720,586.14	2.8438%	2.8438%	2.8438%	2.8438%	2.8438%
23	23	10:29:54 AM	100,004,444.44	4.8000%	4.8000%	4.8000%	4.8000%	4.8000%
28	28	10:57:02 AM	1,005,738.74	4.8000%	4.8000%	4.8000%	4.8000%	4.8000%
34	34	11:45:14 AM	303,234,268.14	4.8000%	5.0000%	5.0000%	4.8000%	4.9312%
37	37	10:50:28 AM	231,898,833.46	4.7500%	4.7500%	4.7500%	4.7500%	4.7500%
40	40	10:49:34 AM	784,222,000.00	4.7500%	4.7500%	4.7500%	4.7500%	4.7500%
Interbank								