REPO TRADE SUMMARY

May 27, 2011

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	3	11:38:14 AM	146,938,491.39	2.8438%	2.8438%	2.8438%	2.8438%	2.8438%
3W	21	11:54:38 AM	6,500,000.00	4.8000%	4.8000%	4.8000%	4.8000%	4.8000%
25	25	11:38:42 AM	6,500,000.00	4.8000%	4.8000%	4.8000%	4.8000%	4.8000%
1M	31	11:41:00 AM	94,589,136.48	5.0000%	4.8000%	5.0000%	4.8000%	4.8919%
Interbank								