REPO TRADE SUMMARY

December 20, 2011

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
8	8	11:09:41 AM	14,470,000.00	3.1560%	3.1560%	3.1560%	3.1560%	3.1560%
15	15	11:20:47 AM	4,000,133.33	5.0000%	5.0000%	5.0000%	5.0000%	5.0000%
17	17	11:23:15 AM	40,107,800.30	4.8000%	5.0000%	5.0000%	4.8000%	4.8487%
20	20	11:25:09 AM	90,339,322.73	4.8000%	5.0000%	5.0000%	4.8000%	4.9159%
3W	21	11:25:17 AM	14,639,684.74	4.8000%	4.8000%	4.8000%	4.8000%	4.8000%
1M	31	11:25:25 AM	61,087,110.09	4.8000%	4.8000%	4.8000%	4.8000%	4.8000%
Interbank								