

REPO TRADE SUMMARY

October 20, 2009

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield
Inter-Professional							
O/N	1	11:47:00 AM	1,077,721,877.48	2.7188%	2.7188%	2.7210%	2.7188%
28	28	10:40:00 AM	150,000,000.00	4.3750%	4.3750%	4.3750%	4.3750%
30	30	11:14:00 AM	513,387,385.51	4.3000%	4.3500%	4.3500%	4.3000%
1M	31	11:24:00 AM	10,000,000.00	4.8125%	4.8125%	4.8125%	4.8125%
56	56	11:25:00 AM	44,000,000.00	4.8125%	4.8125%	4.8125%	4.8125%
Interbank							

Avg Yield
2.7205%
4.3750%
4.3034%
4.8125%
4.8125%