

REPO TRADE SUMMARY

October 21, 2009

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield
Inter-Professional							
O/N	1	12:06:00 PM	1,053,367,530.99	2.7188%	2.7210%	2.7210%	2.7188%
30	30	11:49:00 AM	71,034,625.07	4.8125%	4.3000%	4.8125%	4.3000%
1M	33	12:03:00 PM	26,520,118.58	4.4688%	4.4688%	4.4688%	4.4688%
Interbank							
2	2	11:37:00 AM	500,000,000.00	4.0000%	4.0000%	4.0000%	4.0000%

Avg Yield
2.7205%
4.3866%
4.4688%
4.0000%