

REPO TRADE SUMMARY

October 22, 2009

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield
Inter-Professional							
O/N	3	11:28:00 AM	932,555,666.79	2.7188%	2.7188%	2.7210%	2.7188%
18	18	11:48:00 AM	1,000,000.00	4.0625%	4.0625%	4.0625%	4.0625%
32	32	11:51:00 AM	404,066,934.11	4.8125%	4.5000%	4.8125%	4.5000%
Interbank							
5	5	11:33:00 AM	500,000,000.00	4.0000%	4.0000%	4.0000%	4.0000%

Avg Yield
2.7208%
4.0625%
4.5255%
4.0000%