REPO TRADE SUMMARY

October 26, 2009

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	1	12:00:00 PM	949,521,590.00	2.7188%	2.7210%	2.7210%	2.7188%	2.7207%
4	4	11:47:00 AM	33,000,000.00	2.4688%	2.4688%	2.4688%	2.4688%	2.4688%
30	30	12:54:00 PM	2,241,256,978.78	4.8125%	4.5000%	4.8125%	4.5000%	4.5107%
1M	31	11:49:00 AM	228,500,000.00	4.4688%	4.3750%	4.5313%	4.3750%	4.3913%
53	53	10:47:00 AM	415,000,000.00	4.3500%	4.3500%	4.3500%	4.3500%	4.3500%
91	91	10:46:00 AM	13,543,061.69	4.4725%	4.4725%	4.4725%	4.4725%	4.4725%
Interbank								