REPO TRADE SUMMARY

October 29, 2009

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	1	11:43:00 AM	541,533,758.93	2.7210%	2.7188%	2.7210%	2.7188%	2.7201%
1W	7	11:24:00 AM	8,000,000.00	2.5813%	2.5813%	2.5813%	2.5813%	2.5813%
33	33	11:43:00 AM	37,000,000.00	4.5563%	4.5563%	4.5563%	4.5563%	4.5563%
34	34	11:15:00 AM	243,500,025.94	4.5000%	4.5000%	4.5000%	4.5000%	4.5000%
39	39	11:31:00 AM	6,100,000.00	4.3500%	4.3500%	4.3500%	4.3500%	4.3500%
40	40	10:50:00 AM	396,688,395.99	4.3750%	4.3750%	4.3750%	4.3750%	4.3750%
90	90	11:13:00 AM	200,000,000.00	4.5000%	4.5000%	4.5000%	4.5000%	4.5000%
Interbank								