

REPO TRADE SUMMARY

November 13, 2009

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	3	11:33:00 AM	170,413,050.49	2.5625%	2.7210%	2.7210%	2.5625%	2.7175%
1W	7	11:32:00 AM	179,941,111.05	3.1875%	4.0000%	4.0000%	3.1875%	3.9167%
11	11	11:27:00 AM	30,000,000.00	3.9375%	3.9375%	3.9375%	3.9375%	3.9375%
32	32	11:24:00 AM	301,343,990.93	4.2500%	4.2500%	4.2500%	4.2500%	4.2500%
33	33	11:41:00 AM	5,000,000.00	4.8125%	4.8125%	4.8125%	4.8125%	4.8125%
35	35	10:44:00 AM	115,000,000.00	4.3500%	4.3500%	4.3500%	4.3500%	4.3500%
63	63	11:29:00 AM	609,306,589.12	4.5000%	4.5000%	4.5000%	4.5000%	4.5000%
Interbank								
5	5	11:08:00 AM	700,000,000.00	4.0000%	4.0000%	4.0000%	4.0000%	4.0000%