

REPO TRADE SUMMARY

December 03, 2009

Repo Tenor	Days	Traded Time	Repo Vol	Last Yield	Open Yield	High Yield	Low Yield	Avg Yield
Inter-Professional								
O/N	1	11:37:00 AM	200,834,440.80	2.3125%	2.7210%	2.7210%	2.3125%	2.3936%
1W	7	11:21:00 AM	7,015,038.53	3.6125%	3.6125%	3.6125%	3.6125%	3.6125%
1M	32	11:25:00 AM	28,982,906.37	4.4000%	4.4000%	4.4000%	4.4000%	4.4000%
34	34	11:36:00 AM	379,588,932.17	4.2500%	4.3125%	4.3125%	4.2500%	4.2581%
35	35	11:46:00 AM	15,000,000.00	4.8125%	4.8125%	4.8125%	4.8125%	4.8125%
2M	62	11:38:00 AM	562,931,433.45	4.5000%	4.5000%	4.5000%	4.5000%	4.5000%
89	89	10:57:00 AM	200,000,000.00	4.5000%	4.5000%	4.5000%	4.5000%	4.5000%
Interbank								
5	5	11:43:00 AM	350,000,000.00	4.0000%	4.0000%	4.0000%	4.0000%	4.0000%