

	A	B	C	D	E	F	G	H	I	J	K	L
1			US Agency Desk									
2			REPO 105 @ 4.37									
3			05/12/2007 - 12/12/07									
4			Traded Mon 3rd December									
5			(Note: Round Trade Date Positions down, to ensure sufficient collateral)									
6			Ledger	Cusip	Face	Clean Mark	Dirty Mark in Decimals	Clean Mark in Decimals Clean	Market Value (with accrued interest) Gross Long	HC	Repo Value	Haircut calc
7			Account	Real World Cusip	Trade Date position	Clean Mark		Market Price	Inventory, TD @MV			
8		6A3W		9128273T7	54,000,000	129.55	1.3131	1.2955	44,646,454	1.065	41,744,434	41,967,667
9		6A3W		912828BW9	7,000,000	116.85	1.1771	1.1685	8,239,392	1.065	7,703,832	7,745,028
10		6A3W		912828CP3	49,000,000	114.67	1.1551	1.1467	56,599,508	1.065	52,920,540	53,203,538
11		6A3W		912828CZ1	195,000,000	109.76	1.0988	1.0976	214,272,240	1.065	200,344,544	201,415,906
12		6A3W		912828EA4	9,000,000	109.91	1.1067	1.0991	9,960,129	1.065	9,312,721	9,362,521
13		6A3W		912828ET3	83,000,000	108.44	1.0923	1.0844	90,663,390	1.065	84,770,270	85,223,587
14		6A3W		912828FL9	9,000,000	110.97	1.1194	1.1097	10,074,663	1.065	9,419,810	9,470,183
15		6A3W		912828GD6	72,000,000	110.00	1.1093	1.1000	79,870,032	1.065	74,678,480	75,077,830
16		6A3W		9128276R8	26,000,000	129.10	1.3068	1.2910	36,590,764	1.065	34,212,364	34,395,318
17		6A3W		912828FB1	93,000,000	109.60	1.0992	1.0960	102,229,878	1.065	95,584,936	96,096,085
18		6A3W		912828GN4	975,000,000	106.50	1.0677	1.0650	1,045,237,182	1.065	977,296,765	982,522,951
19		6A3W		912828GX2	24,000,000	109.59	1.1059	1.0959	26,541,552	1.065	24,816,351	24,949,059
20												
21			Grand Total		<u>1,582,000,000</u>				<u>1,724,925,184</u>		<u>1,612,805,047</u>	
22												
23												
24												
25			REPO 105 @ 4.45									
26			05/12/2007 - 12/12/07									
27			Traded Tue 4th December									
28			(Note: Round Trade Date Positions down, to ensure sufficient collateral)									
29			Ledger	Cusip	Face	Clean Mark	Dirty Mark in Decimals	Clean Mark in Decimals Clean	Market Value (with accrued interest) Gross Long	HC	Repo Value	Haircut calc
30			Account	Real World Cusip	Trade Date position	Clean Mark		Market Price	Inventory, TD @MV			
31		6A3W		9128274Y5	107,000,000	131.43	1.3329	1.3143	142,622,654	1.065	133,352,181	134,065,295
32		6A3W		9128277J5	25,000,000	128.31	1.2981	1.2831	32,451,750	1.065	30,342,386	30,504,645
33		6A3W		912828AF7	56,000,000	125.76	1.2708	1.2576	73,705,066	1.065	68,914,237	69,282,762
34		6A3W		912828BD1	127,000,000	117.32	1.1812	1.1732	150,015,448	1.065	140,264,444	141,014,521
35												
36												
37			Grand Total		<u>317,000,000</u>				<u>398,794,918</u>		<u>372,873,248</u>	
38												
39												

M	
1	
2	
3	
4	
5	
6	Repo Price
7	
8	1.2278
9	1.1005
10	1.0800
11	1.0274
12	1.0347
13	1.0213
14	1.0466
15	1.0372
16	1.2219
17	1.0278
18	0.9983
19	1.0340
20	
21	
22	
23	
24	
25	
26	
27	
28	
29	Repo Price
30	
31	1.2463
32	1.2137
33	1.1882
34	1.1044
35	
36	
37	
38	
39	