

	A	B	C	D	E	F	G	H	I	J
1	US Agency Desk									
2	REPO 105									
3	12 Mar - 19 Mar									
4	Mizuho @ 2.73%									
5	(Note: Round Trade Date Positions down, not up per Desk to ensure sufficient collateral)									
6										
7	Account	Real World Cusip	Trade Date position	Clean Mark	Clean	Clean Market Price	Gross Long Inventory, TD @MV			
8		912810FR4	85,000,000	123.60	1.2400	1.2360	105,398,555	1.065	98,547,649	99,074,642
9		912810FS2	141,000,000	111.27	1.1159	1.1127	157,336,683	1.065	147,109,799	147,896,482
10		9128274Y5	107,000,000	133.80	1.3455	1.3380	143,967,751	1.065	134,609,847	135,329,686
11		9128275W8	21,000,000	137.02	1.3783	1.3702	28,943,544	1.065	27,062,214	27,206,931
12		9128277J5	37,000,000	135.12	1.3573	1.3512	50,218,731	1.065	46,954,513	47,205,607
13		912828AF7	103,000,000	132.98	1.3351	1.3298	137,519,008	1.065	128,580,272	129,267,868
14		912828BD1	41,000,000	124.98	1.2530	1.2498	51,374,886	1.065	48,035,518	48,292,393
15		912828GN4	2,924,000,000	112.95	1.1379	1.1295	3,327,114,336	1.065	3,110,851,904	3,127,487,476
16		912828GX2	254,000,000	116.86	1.1727	1.1686	297,855,894	1.065	278,495,261	279,984,540
17		912810PS1	181,000,000	116.00	1.1638	1.1600	210,641,827	1.065	196,950,108	198,003,317
18										
19	Grand Total		<u>3,894,000,000</u>				<u>4,510,371,215</u>		<u>4,217,197,086</u>	
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8	1.1594
9	1.0433
10	1.2580
11	1.2887
12	1.2690
13	1.2484
14	1.1716
15	1.0639
16	1.0964
17	1.0881
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