

	A	B	C	D	E	F	G	H	I	J	K
1			US Agency Desk								
2			REPO 105								
3			28 May - 4 June								
4			Mizuho @ 2.24								
5			(Note: Round Trade Date Positions down to ensure sufficient collateral)								
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	Cusip	Face	Clean Mark	in Decimals	Dirty Mark	Clean Mark in Decimals	Market Value (with accrued interest)	HC	Repo Value
	912810FR4	83,000,000	121.27	1.2225	1.2127	101,469,907	1.065	94,874,363	
	9128276R8	32,000,000	133.54	1.3510	1.3354	43,233,088	18.065	40,422,937	
	912810FH6	24,000,000	172.58	1.7316	1.7258	41,558,256	19.065	38,856,969	
	912810FD5	20,000,000	168.29	1.6884	1.6829	33,767,420	20.065	31,572,538	
	912828FB1	126,000,000	113.76	1.1406	1.1376	143,709,552	21.065	134,368,431	
	912828GN4	2,717,000,000	110.86	1.1110	1.1086	3,018,589,717	21.065	2,822,381,385	
	912828GX2	301,000,000	114.89	1.1588	1.1489	348,800,305	21.065	326,128,285	
	912810PS1	215,000,000	113.55	1.1447	1.1355	246,105,985	21.065	230,109,096	
	912810PV4	21,000,000	99.32	0.9997	0.9932	20,994,267	21.065	19,629,640	
	912828HW3	19,000,000	100.47	1.0054	1.0047	19,102,448	21.065	17,860,789	
	<b>Grand Total</b>	<b>3,558,000,000</b>				<b>4,017,330,945</b>		<b>3,756,204,434</b>	

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6	<b>Haircut calc</b>	<b>Repo Price</b>	
7	95,381,713	1.1431	
8	40,639,103	1.2632	
9	39,064,761	1.6190	
10	31,741,375	1.5786	
11	135,086,979	1.0664	
12	2,837,474,334	1.0388	
13	327,872,287	1.0835	
14	231,339,626	1.0703	
15	19,734,611	0.9347	
16	17,956,301	0.9400	
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