

CPI Derivatives US
 REPO 105
 Value date 11/28 - 12/05

Account	Trader Name	Real World Cusip	Face	Product Name	Maturity	Coupon	Clean Mark	Dirty Mark	Net Long	MV w/ Accrued Interest	HC	Repo Value	Repo Price	
1	6AFV	Alvaro Mucida	912828BD1	235,200,000	US TREAS INFLATION INDEX NOTE	7/15/13	1.875%	1.173098	1.180844	235,290,646	277,734,509	1.065	259,681,766	0.90607
2	6AFV	Alvaro Mucida	912828ET3	120,100,000	US TREAS INFLATION INDEX NOTE	1/15/16	2.000%	1.083762	1.091409	120,153,166	131,078,221	1.065	122,558,137	0.98038
3	6AFV	Alvaro Mucida	912810FS2	117,800,000	US TREAS INFLATION INDEX NOTE	1/15/26	2.000%	1.063927	1.071574	117,873,132	126,231,417	1.065	118,026,375	0.99870
4	6AFV	Alvaro Mucida	912828GD6	84,000,000	US TREAS INFLATION INDEX NOTE	1/15/17	2.375%	1.099471	1.108407	84,017,377	93,106,188	1.065	87,054,286	0.96511
5	6AFV	Alvaro Mucida	912828CP3	79,300,000	US TREAS INFLATION INDEX NOTE	7/15/14	2.000%	1.146354	1.154406	79,322,769	91,544,396	1.065	85,594,010	0.92673
6	6AFV	Alvaro Mucida	912828EA4	79,100,000	US TREAS INFLATION INDEX NOTE	7/15/15	1.875%	1.099136	1.106451	79,151,333	87,520,274	1.065	81,831,456	0.96725
7	6AFV	Alvaro Mucida	912828AF7	68,100,000	US TREAS INFLATION INDEX NOTE	7/15/12	3.000%	1.257483	1.270144	68,149,401	86,496,806	1.065	80,874,514	0.84266
8	6AFV	Alvaro Mucida	912810FR4	29,600,000	US TREAS INFLATION INDEX	1/15/25	2.375%	1.179899	1.18946	29,648,857	35,208,016	1.065	32,919,495	0.90065
9	6AFV	Alvaro Mucida	912810PS1	19,100,000	US TREAS INFLATION INDEX NOTE	1/15/27	2.375%	1.111652	1.120588	19,180,790	21,403,231	1.065	20,012,021	0.95846
10	6AFV	Alvaro Mucida	9128273T7	3,600,000	US TREAS INFLATION INDEX NOTE	1/15/08	3.625%	1.295497	1.312524	3,648,923	4,725,086	1.065	4,417,956	0.82593
11	6AFV	Alvaro Mucida	912828FL9	2,100,000	US TREAS INFLATION INDEX NOTE	7/15/16	2.500%	1.108778	1.118171	2,159,559	2,348,159	1.065	2,195,529	0.98362
12	6AFV	Alvaro Mucida	9128276R8	1,500,000	US TREAS INFLATION INDEX NOTE	1/15/11	3.500%	1.292475	1.307735	1,568,943	1,961,603	1.065	1,834,098	0.85543
			Total	839,500,000								959,357,906	896,999,642	