

	A	B	C	D	E	F
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2			<b>Rates Americas</b>			
3			<b>REPO105 - Q1 Roll</b>			
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	G	H	I	J	K	L	M	N	O
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6	Face	Coupon Rate	Maturity Date	Dirty Mark	Clean Mark	Market Value	HC	Repo Value	Repo Benefit
7	1,800,000,000	5.000%	07/04/12	1.087270	1.054620	1,957,086,000	1.065	1,829,875,410	1,806,687,812
8	500,000,000	5.750%	06/27/16	1.093885	1.085100	546,942,500	1.065	511,391,238	518,565,025
9	450,000,000	5.375%	05/15/19	1.089147	1.074664	490,116,150	1.065	458,258,600	468,904,838
10	450,000,000	5.250%	04/18/16	1.085697	1.067613	488,563,650	1.065	456,807,013	464,170,979
11	425,000,000	5.375%	09/30/22	1.092072	1.069975	464,130,600	1.065	433,962,111	445,069,140
12	400,000,000	5.880%	04/01/36	1.158075	1.135045	463,230,000	1.065	433,120,050	443,986,994
13	300,000,000	8.125%	08/15/21	1.381971	1.379292	414,591,300	1.065	387,642,866	431,935,522
14	325,000,000	5.125%	10/18/16	1.074729	1.057076	349,286,925	1.065	326,583,275	332,283,666
15	200,000,000	8.750%	05/15/17	1.398925	1.373925	279,785,000	1.065	261,598,975	267,407,051
16	245,500,000	4.450%	09/15/15	1.076037	1.055765	264,167,084	1.065	246,996,223	250,307,144
17	250,000,000	5.000%	12/14/18	1.020279	1.010834	255,069,750	1.065	238,490,216	240,865,584
18	225,000,000	5.000%	02/16/17	1.047290	1.046457	235,640,250	1.065	220,323,634	224,391,234
19	175,000,000	3.875%	01/15/09	1.339396	1.333533	234,394,300	1.065	219,158,671	219,490,829
20	200,000,000	5.500%	07/18/17	1.096247	1.091052	219,249,400	1.065	204,998,189	208,735,945
21	200,000,000	5.250%	04/15/16	1.089989	1.071468	217,997,800	1.065	203,827,943	207,142,892
22	200,000,000	5.000%	12/14/18	1.020279	1.010834	204,055,800	1.065	190,792,173	192,692,467
23	150,000,000	7.250%	08/15/22	1.298912	1.296522	194,836,800	1.065	182,172,408	132,852,198
24	175,000,000	5.625%	07/15/37	1.091419	1.085638	190,998,325	1.065	178,583,434	181,264,757
25	175,000,000	5.250%	09/15/16	1.088734	1.065838	190,528,450	1.065	178,144,101	181,389,112
26	175,000,000	5.250%	12/11/20	1.069758	1.059404	187,207,650	1.065	175,039,153	179,531,804
27	150,000,000	6.750%	11/01/25	1.247241	1.226429	187,086,150	1.065	174,925,550	165,706,951
28	135,000,000	7.875%	02/15/21	1.351313	1.348717	182,427,255	1.065	170,569,483	163,297,671
29	157,000,000	2.375%	01/15/27			174,276,280	1.065	162,948,322	
30	150,000,000	5.625%	06/11/21	1.107033	1.095939	166,054,950	1.065	155,261,378	159,303,383
31	150,000,000	5.625%	06/09/17	1.106055	1.094648	165,908,250	1.065	155,124,214	157,962,734
32	125,000,000	7.125%	05/01/30	1.318171	1.296202	164,771,375	1.065	154,061,236	157,544,228
33	120,000,000	7.625%	02/15/25	1.364914	1.362400	163,789,680	1.065	153,143,351	79,376,356
34	145,000,000	5.500%	09/18/33	1.129268	1.104671	163,743,860	1.065	153,100,509	156,188,636
35	150,000,000	5.375%	07/18/11	1.075077	1.070001	161,261,550	1.065	150,779,549	116,366,768
36	150,000,000	4.625%	05/01/13	1.045775	1.031514	156,866,250	1.065	146,669,944	148,673,135
37	115,000,000	3.500%	01/15/11	132.975000	1.334856	153,508,440	1.065	143,530,391	145,038,752
38	140,000,000	5.500%	12/14/22	1.014048	1.002590	141,966,720	1.065	132,738,883	134,228,560
39	100,000,000	8.000%	11/15/21	1.392748	1.369891	139,274,800	1.065	130,221,938	187,453,251
40	125,000,000	5.625%	06/11/21	1.107033	1.095939	138,379,125	1.065	129,384,482	132,752,819
41	125,000,000	5.375%	06/13/14	1.092515	1.082213	136,564,375	1.065	127,687,691	129,710,329
42	125,000,000	5.375%	06/10/16	1.090014	1.079264	136,251,750	1.065	127,395,386	129,699,226
43	125,000,000	5.125%	01/02/14	1.058046	1.050928	132,255,750	1.065	123,659,126	125,398,109
44	125,000,000	5.125%	08/15/19	1.052861	1.051865	131,607,625	1.065	123,053,129	126,013,456
45	124,000,000	5.000%	12/18/14	1.016490	1.006629	126,044,760	1.065	117,851,851	109,238,281
46	100,000,000	6.250%	05/15/29	1.172783	1.155943	117,278,300	1.065	109,655,211	110,969,447
47	90,000,000	6.875%	08/15/25	1.277092	1.274825	114,938,280	1.065	107,467,292	99,571,209
48	107,000,000	2.000%	01/15/26			113,902,998	1.065	106,499,303	
49	100,000,000	6.250%	02/01/11	1.085136	1.081490	108,513,600	1.065	101,460,216	102,411,298
50	100,000,000	5.000%	10/15/11	1.076744	1.059105	107,674,400	1.065	100,675,564	100,675,564
51	100,000,000	5.250%	12/11/20	1.069758	1.059404	106,975,800	1.065	100,022,373	102,589,603
52	94,700,000	6.125%	03/15/12	1.129639	1.102927	112,963,900	1.065	100,000,000	44,902,883
53	100,000,000	5.250%	08/01/12	1.062352	1.059289	106,235,200	1.065	99,329,912	100,519,887
54	100,000,000	5.125%	01/02/14	1.058046	1.050928	105,804,600	1.065	98,927,301	100,318,488
55	75,000,000	8.125%	08/15/21	1.381971	1.379292	103,647,825	1.065	96,910,716	
56	100,000,000	3.550%	02/08/11	0.999000	0.996929	99,900,000	1.065	93,406,500	93,562,832
57	100,000,000	4.700%	07/15/33	0.970740	0.965910	97,074,000	1.065	90,764,190	93,171,535
58	90,000,000	4.875%	12/13/13	1.062899	1.053555	95,660,910	1.065	89,442,951	90,780,515
59	80,000,000	6.090%	09/27/27	1.168945	1.144415	93,515,600	1.065	87,437,086	89,277,615
60	75,000,000	6.250%	12/15/17	1.159511	1.147879	86,963,325	1.065	81,310,709	82,943,499

	P	Q	R	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD	AE
1																
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6	Repo Price	Settlement	Collateral	TVA	Term	CP	Level	DESK								
7	1.016597							PROP								
8	1.022782				2/27-3/5	Barclays	3.050%	AGY								
9	1.018352				2/27-3/5	UBS	3.110%	AGY								
10	1.015127				2/27-3/5	UBS	3.110%	AGY								
11	1.021087				2/27-3/5	UBS	3.110%	AGY								
12	1.082800				2/27-3/5	Barclays	3.100%	AGY								
13	1.292143				2/28-3/6	Barclays	2.550%	TSY								
14	1.004872				2/27-3/5	UBS	3.110%	AGY								
15	1.307995				2/28-3/6	Barclays	2.550%	TSY								
16	1.006095	1.006094595			2/29-3/5	Mizuho	3.400%	AGY								
17	0.953961				2/27-3/5	Barclays	3.050%	AGY								
18	0.979216		SUB		2/27-3/5	UBS	3.110%	AGY								
19	1.252335				2/28-3/6	Barclays	2.550%	TSY								
20	1.024991				2/27-3/5	Barclays	3.100%	AGY								
21	1.019140				2/27-3/5	UBS	3.110%	AGY								
22	0.953961				2/27-3/5	Barclays	3.050%	AGY								
23	1.214483				2/28-3/6	Barclays	2.550%	TSY								
24	1.020477			TVA	2/27-3/5	UBS	3.110%	AGY								
25	1.017966		SUB		2/27-3/5	UBS	3.110%	AGY								
26	1.000224				2/27-3/5	UBS	3.110%	AGY								
27	1.166170				2/27-3/5	Barclays	3.100%	AGY								
28	1.263478				2/28-3/6	Barclays	2.550%	TSY								
29					2/27-3/4			CPI								
30	1.035076				2/27-3/5	UBS	3.110%	AGY								
31	1.034161				2/27-3/5	Barclays	3.050%	AGY								
32	1.232490				2/27-3/5	Barclays	3.100%	AGY								
33	1.276195				2/28-3/6	Barclays	2.550%	TSY								
34	1.055866	1.05586558			2/29-3/5	Mizuho	3.400%	AGY								
35	1.005197				2/27-3/5	UBS	3.110%	AGY								
36	0.977800				2/27-3/5	Barclays	3.050%	AGY								
37	1.248090				2/29-3/5	Mizuho	2.550%	TSY								
38	0.948135				2/29-3/5	Mizuho	3.350%	CALL								
39	1.302219				2/28-3/6	Barclays	2.550%	TSY								
40	1.035076				2/27-3/5	Barclays	3.050%	AGY								
41	1.021502		SUB		2/27-3/5	Barclays	3.050%	AGY								
42	1.019163				2/27-3/5	UBS	3.110%	AGY								
43	0.989273				2/27-3/5	Barclays	3.050%	AGY								
44	0.984425				2/27-3/5	Barclays	3.050%	AGY								
45	0.950418				2/29-3/5	Mizuho	3.350%	CALL								
46	1.096552				2/27-3/5	UBS	3.110%	AGY								
47	1.194081				2/28-3/6	Barclays	2.550%	TSY								
48					2/27-3/4			CPI								
49	1.014602				2/27-3/5	Barclays	3.050%	AGY								
50	1.006756			TVA	2/27-3/5	UBS	3.110%	AGY								
51	1.000224		SUB		2/27-3/5	UBS	3.110%	AGY								
52	1.055966		SUB		2/28-3/6	BIS	3.100%	AGY								
53	0.993299				2/27-3/5	Barclays	3.050%	AGY								
54	0.989273				2/27-3/5	Barclays	3.050%	AGY								
55	1.292143				2/28-3/6	Barclays	2.550%	TSY								
56	0.934065				2/29-3/5	Mizuho	3.350%	CALL								
57	0.907642				2/27-3/5	Barclays	3.100%	AGY								
58	0.993811			TVA	2/27-3/5	UBS	3.110%	AGY								
59	1.092964				2/27-3/5	UBS	3.110%	AGY								
60	1.084143				2/27-3/5	Barclays	3.100%	AGY								

	A	B	C	D	E	F
61		55	G17L	880591CW0	TENNESSEE VALLEY AUTHORITY	G17L880591CW0
62		56	6AFV	912828ET3	US TREAS INFLATION INDEX NOTE	
63		57	G16L	912810DZ8	UNITED STATES TREASURY BONDS R/MD 8.875 08/15/2017	G16L912810DZ8
64		58	G14B	912810FD5	US TREAS INFLATION INDEX	G14B912810FD5
65		59	G17L	3133XLWM1	FEDERAL HOME LOAN BANK SYSTEM	G17L3133XLWM1
66		60	GMK2	31359MEB5	FEDERAL NATIONAL MTG ASSN	GMK231359MEB5
67		61	G17L	3134A4ZY3	FREDDIE MAC	G17L3134A4ZY3
68		62	G17L	3133X8L34	FEDERAL HOME LOAN BANK SYSTEM	G17L3133X8L34
69		63	G16L	912810EE4	UNITED STATES TREASURY BONDS R/MD 8.50 02/15/2020	G16L912810EE4
70		64	GMK2	880591DY5	TENNESSEE VALLEY AUTHORITY	GMK2880591DY5
71		65	GMK2	31331VWF9	FEDERAL FARM CREDIT BANK	GMK231331VWF9
72		66	G16L	912810FB9	UNITED STATES TREASURY BONDS R/MD 6.125 11/15/2027	G16L912810FB9
73		67	GMK2	31364FKW0	FEDERAL NATIONAL MTGE ASSN-MTN	GMK231364FKW0
74		68	G16L	912810EL8	U.S. TREASURY BOND	G16L912810EL8
75		69	G16D	31359MGT4	FEDERAL NATIONAL MTG ASSN	G16D31359MGT4
76		70	G16D	3137EAB5	FREDDIE MAC	G16D3137EAB5
77		71	GMK2	3133XN4B2	FEDERAL HOME LOAN BANK SYSTEM	GMK23133XN4B2
78		72	GMK2	3133XDTL5	FEDERAL HOME LOAN BANK SYSTEM	GMK23133XDTL5
79		73	G14B	9128277J5	US TREAS INFLATION INDEX NOTE	G14B9128277J5
80		74	GMK2	3128X2TM7	FREDDIE MAC	GMK23128X2TM7
81		75	G16D	31359MTP8	FEDERAL NATIONAL MORTGAGE ASSO	G16D31359MTP8
82		76	G17L	3133XN5N5	FEDERAL HOME LOAN BANK SYSTEM	G17L3133XN5N5
83		77	G17L	3133XBDM4	FEDERAL HOME LOAN BANK SYSTEM	G17L3133XBDM4
84		78	G17L	3133X9DC1	FEDERAL HOME LOAN BANK SYSTEM	G17L3133X9DC1
85		79	GMK2	3133X9DC1	FEDERAL HOME LOAN BANK SYSTEM	GMK23133X9DC1
86		80	GMBM	313586RC5	FEDERAL NATIONAL MORTGAGE ASSO	GMBM313586RC5
87		81	6AFV	912810FR4	US TREAS INFLATION INDEX	
88		82	GMK2	3133XL4N0	FEDERAL HOME LOAN BANK SYSTEM	GMK23133XL4N0
89		83	6AFV	912828GD6	US TREAS INFLATION INDEX NOTE	
90		84	G16L	912810FA1	UNITED STATES TREASURY BONDS R/MD 6.375 08/15/2027	G16L912810FA1
91		85	GMK2	3133XN5N5	FEDERAL HOME LOAN BANK SYSTEM	GMK23133XN5N5
92		86	G16G	912828CV0	U S TREASURY NOTE	G16G912828CV0
93		87	G17L	3133XBYM1	FEDERAL HOME LOAN BANK SYSTEM	G17L3133XBYM1
94		88	GMBM	31359MEL3	FEDERAL NATIONAL MTGE ASSOC	GMBM31359MEL3
95		89	GMBM	76116FAD9	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 07/15/2020	GMBM76116FAD9
96		90	G1C8	912803AY9	W/PRIN STRIP 11-15-21	G1C8912803AY9
97		91	GMBM	76116FAA5	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD R/MD0000 10/15/2019	GMBM76116FAA5
98		92	G1C8	912803AZ6	W/PRIN STRIP 08-15-22	G1C8912803AZ6
99		93	G16L	912810EK0	U.S. TREASURY BOND	G16L912810EK0
100		94	G12P	912810EG9	UNITED STATES TREASURY BONDS R/MD 8.75 08/15/2020	G12P912810EG9
101		95	G17L	3133X26Y6	FEDERAL HOME LOAN BANK SYSTEM	G17L3133X26Y6
102		96	G17L	3133XJW38	FEDERAL HOME LOAN BANK SYSTEM	G17L3133XJW38
103		97	6AFV	912828GX2	US TREAS INFLATION INDEX NOTE	
104		98	G17L	31331S2K8	FEDERAL FARM CREDIT BANK	G17L31331S2K8
105		99	GMK2	880591CW0	TENNESSEE VALLEY AUTHORITY	GMK2880591CW0
106		100	G17L	31359MMQ3	FEDERAL NATIONAL MORTGAGE ASSO	G17L31359MMQ3
107		101	GMK2	31331XT85	FEDERAL FARM CREDIT BANK	GMK231331XT85
108		102	GMK2	3137EAAY5	FREDDIE MAC	GMK23137EAAY5
109		103	GMK2	3133XFJ49	FEDERAL HOME LOAN BANK SYSTEM	GMK23133XFJ49
110		104	GMK2	3133XFD60	FEDERAL HOME LOAN BANK SYSTEM	GMK23133XFD60
111		105	G16D	3134A4EW0	FEDERAL HOME LOAN MTG CORP	G16D3134A4EW0
112		106	GMGQ	3134A4EW0	FEDERAL HOME LOAN MTG CORP	GMGQ3134A4EW0
113		107	G17L	3133XFLF1	FEDERAL HOME LOAN BANK SYSTEM	G17L3133XFLF1
114		108	G17L	3133XFPR1	FEDERAL HOME LOAN BANK SYSTEM	G17L3133XFPR1
115		109	GMK2	31331V4Z6	FEDERAL FARM CREDIT BANK	GMK231331V4Z6
116		110	G17L	31359MXX6	FEDERAL NATIONAL MORTGAGE ASSO	G17L31359MXX6
117		111	G17L	31398ADM1	FEDERAL NATIONAL MORTGAGE ASSO	G17L31398ADM1
118		112	GMK2	31398ADM1	FEDERAL NATIONAL MORTGAGE ASSO	GMK231398ADM1
119		113	G16D	31359MM26	FEDERAL NATIONAL MORTGAGE ASSO	G16D31359MM26

	G	H	I	J	K	L	M	N	O
61	75,000,000	6.000%	03/15/13	1.132844	1.106678	84,963,300	1.065	79,440,686	80,466,965
62	75,000,000	2.000%	01/15/16			84,238,575	1.065	78,763,068	
63	60,000,000	8.875%	08/15/17	1.392266	1.389341	83,535,960	1.065	78,106,123	79,981,209
64	50,000,000	3.625%	04/15/28	1.666920	1.649556	83,346,000	1.065	77,928,510	80,757,119
65	75,000,000	5.250%	09/12/14	1.103778	1.074757	82,783,350	1.065	77,402,432	78,650,447
66	70,000,000	6.210%	08/06/38	1.177047	1.174287	82,393,290	1.065	77,037,726	78,193,246
67	75,000,000	5.750%	06/27/16	1.093885	1.085100	82,041,375	1.065	76,708,686	77,784,754
68	75,000,000	5.365%	09/09/24	1.090750	1.066458	81,806,250	1.065	76,488,844	78,519,734
69	55,000,000	8.500%	02/15/20	140.059800	1.403634	77,199,870	1.065	72,181,878	34,032,374
70	75,000,000	4.375%	06/15/15	1.028705	1.020562	77,152,875	1.065	72,137,938	73,422,768
71	70,000,000	5.410%	04/17/36	1.083183	1.064398	75,822,810	1.065	70,894,327	72,707,096
72	50,000,000	6.125%	11/15/27	119.292600	1.210595	60,529,750	1.065	56,595,316	58,395,472
73	50,000,000	6.320%	12/20/27	1.185168	1.174283	59,258,400	1.065	55,406,604	56,585,497
74	40,000,000	8.000%	11/15/21	137.223100	1.395308	55,812,320	1.065	52,184,519	
75	50,000,000	6.250%	02/01/11	1.085136	1.081490	54,256,800	1.065	50,730,108	51,205,649
76	50,000,000	5.125%	04/18/11	1.077930	1.060278	53,896,500	1.065	50,393,228	36,802,512
77	50,000,000	5.250%	12/09/22	1.069607	1.054586	53,480,350	1.065	50,004,127	51,360,719
78	50,000,000	5.000%	12/21/15	1.064812	1.056340	53,240,600	1.065	49,779,961	50,649,324
79	40,000,000	3.375%	01/15/12	132.446800	1.329294	53,171,760	1.065	49,715,596	50,410,562
80	50,000,000	5.000%	01/30/14	1.059944	1.056889	52,997,200	1.065	49,552,382	44,467,268
81	50,000,000	5.125%	01/02/14	1.058046	1.050928	52,902,300	1.065	49,463,651	50,159,244
82	50,000,000	5.000%	12/08/17	1.055382	1.041632	52,769,100	1.065	49,339,109	50,387,150
83	50,000,000	4.750%	02/13/15	1.040213	1.039290	52,010,650	1.065	48,629,958	49,396,564
84	50,000,000	4.500%	11/14/14	1.038247	1.026122	51,912,350	1.065	48,538,047	49,291,844
85	50,000,000	4.500%	11/14/14	1.038247	1.026122	51,912,350	1.065	48,538,047	49,291,844
86	80,000,000	0.000%	10/09/19	56.603100	0.566031	45,282,480	1.065	42,339,119	44,038,874
87	37,000,000	2.375%	01/15/25			43,749,022	1.065	40,905,336	
88	40,000,000	5.250%	06/05/17	1.080178	1.068949	43,207,120	1.065	40,398,657	41,196,811
89	38,000,000	2.375%	01/15/17			43,194,828	1.065	40,387,164	
90	35,000,000	6.375%	08/15/27	122.446200	1.226739	42,935,865	1.065	40,145,034	41,415,189
91	40,000,000	5.000%	12/08/17	1.055382	1.041632	42,215,280	1.065	39,471,287	40,309,720
92	40,000,000	3.375%	09/15/09	102.183600	1.037227	41,489,080	1.065	38,792,290	39,004,871
93	40,000,000	4.625%	06/12/20	1.012748	1.003755	40,509,920	1.065	37,876,775	38,753,207
94	60,000,000	0.000%	06/01/17	65.879000	0.658790	39,527,400	1.065	36,958,119	38,194,451
95	70,000,000	0.000%	07/15/20	55.271900	0.552719	38,690,330	1.065	36,175,459	37,663,203
96	73,000,000	0.000%	11/15/21	52.643300	0.526433	38,429,609	1.065	35,931,684	37,135,614
97	65,000,000	0.000%	10/15/19	58.163500	0.581635	37,806,275	1.065	35,348,867	36,758,543
98	73,000,000	0.000%	08/15/22	50.565300	0.505653	36,912,669	1.065	34,513,346	35,833,397
99	25,000,000	8.125%	08/15/21	138.160700	1.384509	34,612,725	1.065	32,362,898	
100	23,000,000	8.750%	08/15/20	143.204100	1.435166	33,008,818	1.065	30,863,245	18,475,565
101	30,000,000	5.130%	05/24/13	1.081615	1.069075	32,448,450	1.065	30,339,301	30,753,431
102	30,000,000	5.000%	03/14/14	1.081256	1.059311	32,437,680	1.065	30,329,231	30,792,869
103	28,000,000	2.625%	07/15/17			31,602,200	1.065	29,548,057	
104	30,000,000	4.700%	08/10/15	1.032566	1.030999	30,976,980	1.065	28,963,476	29,501,391
105	25,000,000	6.000%	03/15/13	1.132844	1.106678	28,321,100	1.065	26,480,229	26,822,322
106	25,000,000	6.125%	03/15/12	1.129639	1.102927	28,240,975	1.065	26,405,312	26,405,312
107	25,000,000	5.700%	08/03/37	1.115811	1.112803	27,895,275	1.065	26,082,082	26,715,451
108	25,000,000	5.500%	08/23/17	1.111043	1.079112	27,776,075	1.065	25,970,630	25,638,565
109	25,000,000	5.625%	03/14/36	1.108576	1.083889	27,714,400	1.065	25,912,964	26,402,063
110	25,000,000	5.375%	04/12/16	1.103506	1.084096	27,587,650	1.065	25,794,453	26,263,192
111	25,000,000	5.875%	03/21/11	1.097826	1.073183	27,445,650	1.065	25,661,683	25,904,876
112	25,000,000	5.875%	03/21/11	1.097826	1.073183	27,445,650	1.065	25,661,683	25,904,876
113	25,000,000	5.375%	06/14/13	1.091365	1.081213	27,284,125	1.065	25,510,657	25,861,235
114	25,000,000	5.375%	06/10/16	1.090014	1.079264	27,250,350	1.065	25,479,077	25,939,845
115	25,000,000	5.200%	09/26/17	1.085805	1.064716	27,145,125	1.065	25,380,692	25,890,851
116	25,000,000	5.000%	03/02/15	1.084553	1.060942	27,113,825	1.065	25,351,426	25,787,838
117	25,000,000	5.375%	06/12/17	1.082081	1.071629	27,052,025	1.065	25,293,643	25,736,623
118	25,000,000	5.375%	06/12/17	1.082081	1.071629	27,052,025	1.065	25,293,643	25,736,623
119	25,000,000	5.125%	04/15/11	1.078207	1.060127	26,955,175	1.065	25,203,089	10,078,147

	P	Q	R	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD	AE
61	1.059209				2/27-3/5	Barclays	3.100%	AGY								
62					2/27-3/4			CPI								
63	1.301769				2/28-3/6	Barclays	2.550%	TSY								
64	1.558570				2/28-3/6	Barclays	2.550%	TSY								
65	1.032032				2/27-3/5	Barclays	3.050%	AGY								
66	1.100539				2/27-3/5	UBS	3.110%	AGY								
67	1.022782				2/27-3/5	Barclays	3.050%	AGY								
68	1.019851				2/27-3/5	UBS	3.110%	AGY								
69	1.312398				2/29-3/5	Mizuho	2.500%	TSY								
70	0.961839				2/27-3/5	Barclays	3.100%	AGY								
71	1.012776		SUB		2/27-3/5	UBS	3.110%	AGY								
72	1.131906				2/29-3/5	Mizuho	2.500%	TSY								
73	1.108132			TVA	2/27-3/5	UBS	3.110%	AGY								
74	1.304613				2/29-3/5	Mizuho	2.500%	TSY								
75	1.014602				2/27-3/5	Barclays	3.050%	AGY								
76	1.007865		SUB		2/27-3/5	UBS	3.110%	AGY								
77	1.000083		SUB		2/27-3/5	UBS	3.110%	AGY								
78	0.995599				2/27-3/5	UBS	3.110%	AGY								
79	1.242890				2/29-3/5	Mizuho	2.550%	TSY								
80	0.991048				2/27-3/5	UBS	3.110%	AGY								
81	0.989273				2/27-3/5	Barclays	3.050%	AGY								
82	0.986782				2/27-3/5	UBS	3.110%	AGY								
83	0.972599				2/27-3/5	UBS	3.110%	AGY								
84	0.970761				2/27-3/5	UBS	3.110%	AGY								
85	0.970761				2/27-3/5	UBS	3.110%	AGY								
86	0.529239				2/29-3/5	Mizuho	3.100%	AGY								
87					2/27-3/4			CPI								
88	1.009966				2/27-3/5	UBS	3.110%	AGY								
89					2/27-3/4			CPI								
90	1.147001				2/29-3/5	Mizuho	2.500%	TSY								
91	0.986782		SUB		2/27-3/5	UBS	3.110%	AGY								
92	0.969807				2/29-3/5	Mizuho	2.500%	TSY								
93	0.946919				2/27-3/5	UBS	3.110%	AGY								
94	0.615969				2/29-3/5	Mizuho	3.100%	AGY								
95	0.516792				2/29-3/5	Mizuho	3.100%	AGY								
96	0.492215				2/29-3/5	Mizuho	2.550%	IR FLOW								
97	0.543829				2/29-3/5	Mizuho	3.100%	AGY								
98	0.472786				2/29-3/5	Mizuho	2.550%	IR FLOW								
99	1.294516				2/29-3/5	Mizuho	2.500%	TSY								
100	1.341880				2/29-3/5	Mizuho	2.500%	TSY								
101	1.011310			TVA	2/27-3/5	UBS	3.110%	AGY								
102	1.010974				2/27-3/5	UBS	3.110%	AGY								
103					2/27-3/4			CPI								
104	0.965449		SUB		2/27-3/5	UBS	3.110%	AGY								
105	1.059209				2/27-3/5	Barclays	3.100%	AGY								
106	1.056212				2/27-3/5	UBS	3.110%	AGY								
107	1.043283				2/27-3/5	UBS	3.110%	AGY								
108	1.038825				2/27-3/5	UBS	3.110%	AGY								
109	1.036519				2/27-3/5	UBS	3.110%	AGY								
110	1.031778				2/27-3/5	UBS	3.110%	AGY								
111	1.026467				2/27-3/5	Barclays	3.050%	AGY								
112	1.026467				2/27-3/5	Barclays	3.050%	AGY								
113	1.020426			TVA	2/27-3/5	UBS	3.110%	AGY								
114	1.019163		SUB		2/27-3/5	UBS	3.110%	AGY								
115	1.015228				2/27-3/5	UBS	3.110%	AGY								
116	1.014057			TVA	2/27-3/5	UBS	3.110%	AGY								
117	1.011746				2/27-3/5	UBS	3.110%	AGY								
118	1.011746				2/27-3/5	UBS	3.110%	AGY								
119	1.008124				2/27-3/5	UBS	3.110%	AGY								

	A	B	C	D	E	F
120		114	G17L	3137EAAJ8	FREDDIE MAC	G17L3137EAAJ8
121		115	G16D	880591DN9	TENNESSEE VALLEY AUTHORITY-MTN	G16D880591DN9
122		116	GMBM	76116FAC1	RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000 04/15/2030 GMBM76116FAC1
123		117	GMK2	31359MH89	FANNIE MAE	GMK231359MH89
124		118	GMK2	31331SUM3	FEDERAL FARM CREDIT BANK	GMK231331SUM3
125		119	GMK2	3137EAAS8	FREDDIE MAC	GMK23137EAAS8
126		120	GMK2	31331XKB7	FEDERAL FARM CREDIT BANK	GMK231331XKB7
127		121	G17L	31331VGU4	FEDERAL FARM CREDIT BANK	G17L31331VGU4
128		122	GMK2	3133XMCL3	FEDERAL HOME LOAN BANK SYSTEM	GMK23133XMCL3
129		123	G17L	3137EAAM1	FREDDIE MAC	G17L3137EAAM1
130		124	GMK2	3133XBDM4	FEDERAL HOME LOAN BANK SYSTEM	GMK23133XBDM4
131		125	GMK2	3133XASA6	FEDERAL HOME LOAN BANK SYSTEM	GMK23133XASA6
132		126	G16D	3133X42H3	FEDERAL HOME LOAN BANK SYSTEM	G16D3133X42H3
133		127	GMK2	3137EAAG4	FREDDIE MAC	GMK23137EAAG4
134		128	G17L	31359MW41	FEDERAL NATIONAL MORTGAGE ASSO	G17L31359MW41
135		129	GMK2	31331XS52	FEDERAL FARM CREDIT BANK	GMK231331XS52
136		130	GMK2	31331X2R2	FEDERAL FARM CREDIT BANK	GMK231331X2R2
137		131	GMK2	3133XEWA3	FEDERAL HOME LOAN BANK SYSTEM	GMK23133XEWA3
138		132	GMK2	31331XFK3	FEDERAL FARM CREDIT BANK	GMK231331XFK3
139		133	GMK2	31331XKA9	FEDERAL FARM CREDIT BANK	GMK231331XKA9
140		134	G16G	912810DY1	U.S. TREASURY BOND	G16G912810DY1
141		135	GMK2	3133XHRJ3	FEDERAL HOME LOAN BANK SYSTEM	GMK23133XHRJ3
142		136	G16L	912810EB0	UNITED STATES TREASURY BONDS R/MD 9.00 11/15/2018	G16L912810EB0
143		137	G17L	31359MEU3	FEDERAL NATIONAL MTG ASSN	G17L31359MEU3
144		138	G17L	3137EAAY5	FREDDIE MAC	G17L3137EAAY5
145		139	G17L	3137EAAG4	FREDDIE MAC	G17L3137EAAG4
146		140	GMK2	31331V4Y9	FEDERAL FARM CREDIT BANK	GMK231331V4Y9
147		141	GMK2	31331V3M6	FEDERAL FARM CREDIT BANK	GMK231331V3M6
148		142	G17L	31331V7M2	FEDERAL FARM CREDIT BANK	G17L31331V7M2
149		143	G16D	3133X7C69	FEDERAL HOME LOAN BANK SYSTEM	G16D3133X7C69
150		144	G17L	3133XHXW7	FEDERAL HOME LOAN BANK SYSTEM	G17L3133XHXW7
151		145	GMK2	31331XFJ6	FEDERAL FARM CREDIT BANK	GMK231331XFJ6
152		146	G17L	3133XD2Y6	FEDERAL HOME LOAN BANK SYSTEM	G17L3133XD2Y6
153		147	GMK2	3134A3U46	FEDERAL HOME LOAN MTG CORP	GMK23134A3U46
154		148	6AFV	912828BD1	US TREAS INFLATION INDEX NOTE	
155		149	GMK2	3133XHK68	FEDERAL HOME LOAN BANK SYSTEM	GMK23133XHK68
156		150	076009760	1FR027356	DEXIA MUNICIPAL AGENCY VARIABLE RATE BOND 20160223 SERIES# EMTN	
157		151	076009760	1GB233967	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20111014 SERIES# EMTN	
158		152	076009760	1GB298259	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200330 SERIES# EMTN	
159		153	076009760	1GB238396	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20161027 SERIES# EMTN	
160		154	076009760	1AU259204	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20150105 SERIES# EmTN EMTN	
161		155	076009760	1AU223325	COMMONWEALTH BANK OF AUSTRALIA 0.000% 20090910 SERIES# EmTN EMTN	
162		156	076009760	1AU216378	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090805 SERIES# EMTN	
163		157	076009760	1GB243917	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	
164		158	076009760	1GB228892	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20140924 SERIES# eMTN EMTN	
165		159	076009760	1NL075206	RABOBANK NEDERLAND FRN 20180514 SERIES# EMTN	
166		160	076009760	1GB081135	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20180626 SERIES# EMTN	
167		161	076009760	1GB234015	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140930 SERIES# EMTN	
168		162	076009760	1GB298242	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200214 SERIES# EMTN 144A	
169		163	076009760	1GB226243	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140909 SERIES# EMTN	
170		164	076009760	1AU094874	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20130916 SERIES# EMTN	
171		165	076009760	1US142185	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20120317 SERIES# EMTN	
172		166	076009760	1GB296758	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20120308 SERIES# EMTN	
173		167	076009760	1GB085474	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20180717 SERIES# MTN2 EMTN	
174		168	076009760	1GB225724	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140915 SERIES# EMTN	
175		169	076009760	1FR324092	BNP PARIBAS VARIABLE RATE BOND 20220427 SERIES# EMTN	
176		170	076009760	1LU366526	BANQUE ET CAISSE D'EPARGNE DE L'ETAT VARIABLE RATE BOND 20130617 SERIES# EMTN	
177		171	076009760	1NL318069	RABOBANK NEDERLAND VARIABLE RATE BOND 20180710 SERIES# EMTN	
178		172	076009760	1US150139	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20190416 SERIES# EMTN	
179		173	076009760	1NL083846	RABOBANK NEDERLAND VARIABLE RATE BOND 20160107	

	G	H	I	J	K	L	M	N	O
120	25,000,000	5.125%	10/18/16	1.074729	1.057076	26,868,225	1.065	25,121,790	25,560,282
121	25,000,000	5.625%	01/18/11	1.074247	1.068934	26,856,175	1.065	25,110,524	25,393,618
122	80,000,000	0.000%	04/15/30	33.549700	0.335497	26,839,760	1.065	25,095,176	26,319,502
123	25,000,000	5.000%	03/15/16	1.072421	1.050615	26,810,525	1.065	25,067,841	25,473,537
124	25,000,000	4.900%	04/15/15	1.070894	1.053608	26,772,350	1.065	25,032,147	25,467,811
125	25,000,000	5.000%	04/18/17	1.062436	1.045213	26,560,900	1.065	24,834,442	25,292,989
126	25,000,000	5.050%	12/27/18	1.054973	1.047258	26,374,325	1.065	24,659,994	25,211,504
127	25,000,000	4.875%	12/16/15	1.052338	1.043401	26,308,450	1.065	24,598,401	25,040,703
128	25,000,000	4.875%	09/08/17	1.050887	1.029085	26,272,175	1.065	24,564,484	25,144,254
129	25,000,000	5.000%	02/16/17	1.047290	1.046457	26,182,250	1.065	24,480,404	24,932,359
130	25,000,000	4.750%	02/13/15	1.040213	1.039290	26,005,325	1.065	24,314,979	24,698,282
131	25,000,000	4.500%	02/18/15	1.031545	1.031045	25,788,625	1.065	24,112,364	24,538,724
132	25,000,000	4.000%	02/15/11	1.020529	1.019752	25,513,225	1.065	23,854,865	24,106,193
133	20,000,000	5.500%	07/18/16	1.089488	1.084294	21,789,760	1.065	20,373,426	20,711,316
134	20,000,000	5.250%	09/15/16	1.088734	1.065838	21,774,680	1.065	20,359,326	20,730,184
135	20,000,000	5.550%	08/01/17	1.088134	1.084896	21,762,680	1.065	20,348,106	20,754,812
136	20,000,000	5.150%	10/05/15	1.080845	1.061246	21,616,900	1.065	20,211,802	20,552,927
137	20,000,000	5.000%	03/12/21	1.056153	1.033930	21,123,060	1.065	19,750,061	20,262,366
138	20,000,000	5.030%	10/05/21	1.055677	1.036535	21,113,540	1.065	19,741,160	20,244,863
139	20,000,000	4.950%	12/27/16	1.055555	1.047992	21,111,100	1.065	19,738,879	20,118,788
140	15,000,000	8.750%	05/15/17	137.537400	1.400614	21,009,210	1.065	19,643,611	20,078,260
141	20,000,000	5.000%	12/10/21	1.044350	1.034350	20,887,000	1.065	19,529,345	20,026,896
142	14,000,000	9.000%	11/15/18	142.727600	1.453237	20,345,318	1.065	19,022,872	4,234,991
143	15,000,000	6.250%	05/15/29	1.172783	1.155943	17,591,745	1.065	16,448,282	16,645,417
144	15,000,000	5.500%	08/23/17	1.111043	1.079112	16,665,645	1.065	15,582,378	15,383,139
145	15,000,000	5.500%	07/18/16	1.089488	1.084294	16,342,320	1.065	15,280,069	15,533,487
146	15,000,000	5.150%	09/28/15	1.081719	1.061119	16,225,785	1.065	15,171,109	15,426,434
147	15,000,000	5.250%	01/06/16	1.077180	1.070471	16,157,700	1.065	15,107,450	15,371,316
148	15,000,000	5.000%	05/05/14	1.075368	1.060507	16,130,520	1.065	15,082,036	15,318,442
149	15,000,000	5.000%	05/13/11	1.064136	1.050664	15,962,040	1.065	14,924,507	15,096,047
150	15,000,000	4.875%	11/27/13	1.061529	1.050019	15,922,935	1.065	14,887,944	15,108,936
151	15,000,000	5.000%	03/05/20	1.061325	1.038131	15,919,875	1.065	14,885,083	15,249,537
152	15,000,000	4.625%	09/08/17	1.044065	1.022996	15,660,975	1.065	14,643,012	14,949,093
153	10,000,000	6.750%	09/15/29	1.246443	1.217006	12,464,430	1.065	11,654,242	11,777,709
154	9,000,000	1.875%	07/15/13	-	-	10,963,611	1.065	10,250,976	-
155	10,000,000	5.125%	10/19/16	1.079053	1.061542	10,790,530	1.065	10,089,146	10,277,651
156	-	-	-	-	-	-	1.065	4,819,380	4,819,380
157	-	-	-	-	-	-	1.065	2,359,400	2,359,400
158	-	-	-	-	-	-	1.065	2,297,830	2,297,830
159	-	-	-	-	-	-	1.065	1,288,614	1,288,614
160	-	-	-	-	-	-	1.065	1,262,804	1,262,804
161	-	-	-	-	-	-	1.065	1,245,500	1,245,500
162	-	-	-	-	-	-	1.065	1,158,936	1,158,936
163	-	-	-	-	-	-	1.065	923,806	923,806
164	-	-	-	-	-	-	1.065	792,553	792,553
165	-	-	-	-	-	-	1.065	636,572	636,572
166	-	-	-	-	-	-	1.065	596,764	596,764
167	-	-	-	-	-	-	1.065	564,000	564,000
168	-	-	-	-	-	-	1.065	543,470	543,470
169	-	-	-	-	-	-	1.065	498,200	498,200
170	-	-	-	-	-	-	1.065	413,600	413,600
171	-	-	-	-	-	-	1.065	376,000	376,000
172	-	-	-	-	-	-	1.065	282,000	282,000
173	-	-	-	-	-	-	1.065	268,972	268,972
174	-	-	-	-	-	-	1.065	198,018	198,018
175	-	-	-	-	-	-	1.065	188,000	188,000
176	-	-	-	-	-	-	1.065	180,311	180,311
177	-	-	-	-	-	-	1.065	172,678	172,678
178	-	-	-	-	-	-	1.065	109,766	109,766
179	-	-	-	-	-	-	1.065	107,363	107,363

	P	Q	R	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD	AE
120	1.004872		SUB		2/27-3/5	UBS	3.110%	AGY								
121	1.004421				2/27-3/5	Barclays	3.100%	AGY								
122	0.313690				2/29-3/5	Mizuho	3.100%	AGY								
123	1.002714				2/27-3/5	UBS	3.110%	AGY								
124	1.001286				2/27-3/5	UBS	3.110%	AGY								
125	0.993378				2/27-3/5	UBS	3.110%	AGY								
126	0.986400				2/27-3/5	UBS	3.110%	AGY								
127	0.983936				2/27-3/5	UBS	3.110%	AGY								
128	0.982579				2/27-3/5	UBS	3.110%	AGY								
129	0.979216			TVA	2/27-3/5	UBS	3.110%	AGY								
130	0.972599				2/27-3/5	UBS	3.110%	AGY								
131	0.964495				2/27-3/5	UBS	3.110%	AGY								
132	0.954195				2/27-3/5	UBS	3.110%	AGY								
133	1.018671				2/27-3/5	Barclays	3.050%	AGY								
134	1.017966				2/27-3/5	Barclays	3.050%	AGY								
135	1.017405		SUB		2/27-3/5	Barclays	3.050%	AGY								
136	1.010590			TVA	2/27-3/5	Barclays	3.050%	AGY								
137	0.987503				2/27-3/5	Barclays	3.050%	AGY								
138	0.987058				2/27-3/5	Barclays	3.050%	AGY								
139	0.986944				2/27-3/5	Barclays	3.050%	AGY								
140	1.309574				2/29-3/5	Mizuho	2.500%	TSY								
141	0.976467				2/27-3/5	Barclays	3.050%	AGY								
142	1.358777				2/29-3/5	Mizuho	2.500%	TSY								
143	1.096552				2/27-3/5	Barclays	3.050%	AGY								
144	1.038825				2/27-3/5	Barclays	3.050%	AGY								
145	1.018671				2/27-3/5	Barclays	3.050%	AGY								
146	1.011407				2/27-3/5	Barclays	3.050%	AGY								
147	1.007163				2/27-3/5	Barclays	3.050%	AGY								
148	1.005469				2/27-3/5	Barclays	3.050%	AGY								
149	0.994967				2/27-3/5	Barclays	3.050%	AGY								
150	0.992530				2/27-3/5	Barclays	3.050%	AGY								
151	0.992339				2/27-3/5	Barclays	3.050%	AGY								
152	0.976201				2/27-3/5	Barclays	3.050%	AGY								
153	1.165424				2/27-3/5	Barclays	3.050%	AGY								
154					2/27-3/4			CPI								
155	1.008915				2/27-3/5	Barclays	3.050%	AGY								
156		380			-	-	-	STRUC								
157		400			-	-	-	STRUC								
158		830			-	-	-	STRUC								
159		614			-	-	-	STRUC								
160		804			-	-	-	STRUC								
161		500			-	-	-	STRUC								
162		936			-	-	-	STRUC								
163					-	-	-	STRUC								
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180		174	076009760	1AU079735	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20110616 SERIES# EMTN	
181		175	07200CRL2	1NO365067	EKSPORTFINANS A/S 13.500% 20090326 SERIES#	
182		176	076009760	1AU887293	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20110616 SERIES# EMTN	
183		177	076009760	1NL079323	RABOBANK NEDERLAND VARIABLE RATE BOND 20110616 SERIES# eMTN	
184		178	076009760	1US105182	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20110616 SERIES# eMTN	
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229						072004GS71AR925527
230						0740003991AR518918
231						0740003991AR925527
232						0730049C9556017259
233						0780014S0504071101
234						G16D3133X42H3
235						G16D3133X7C69
236						G16D3134A4EW0
237						G16D3134A4ZZ0
238						G16D31359MGT4
239						G16D31359MM26
						G16D31359MMQ3

Grand Total

**Marc Silverberg:**  
Does not include Face value of Structured Notes collateral (trade lines 150-1718).

**Marc Silverberg:**  
Does not include Mkt Value of Structured Notes collateral (trade lines 150-178).

	G	H	I	J	K	L	M	N	O
180		-	-	-			- 1.065	103,400	103,400
181		-	-	-			- 1.065	30,628	30,628
182		-	-	-			- 1.065	26,987	26,987
183		-	-	-			- 1.065	18,400	18,400
184		-	-	-			- 1.065	16,890	16,890
185									
186	<b>14,383,200,000</b>						<b>15,888,199,327</b>	<b>14,871,325,966</b>	<b>14,143,256,106</b>
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240						G16D31359MTP8
241						G16D3137EAB5
242						G16D880591DN9
243						G17L31331S2K8
244						G17L31331V7M2
245						G17L31331VGU4
246						G17L31331VJ80
247						G17L3133X26Y6
248						G17L3133X8L34
249						G17L3133X9DC1
250						G17L3133XBDM4
251						G17L3133XBYM1
252						G17L3133XD2Y6
253						G17L3133XDVS7
254						G17L3133XFAY2
255						G17L3133XFKF2
256						G17L3133XFLF1
257						G17L3133XFPR1
258						G17L3133XHW57
259						G17L3133XH7W7
260						G17L3133XJW38
261						G17L3133XLDG5
262						G17L3133XLF81
263						G17L3133XLWM1
264						G17L3133XN5N5
265						G17L3134A4ZY3
266						G17L3134A4ZZ0
267						G17L31359MEU3
268						G17L31359MNU3
269						G17L31359MRK1
270						G17L31359MTP8
271						G17L31359MW41
272						G17L31359MXX6
273						G17L3137EAAAG4
274						G17L3137EAAJ8
275						G17L3137EAAAM1
276						G17L3137EAAAY5
277						G17L31398ADM1
278						G17L880591CW0
279						GMBM313586RC5
280						GMBM31359MEL3
281						GMBM76116FAA5
282						GMBM76116FAC1
283						GMBM76116FAD9
284						GMGQ3134A4EW0
285						GMGQ31359MGT4
286						GMK2038461AC3
287						GMK23128X2TM7
288						GMK231331SUM3
289						GMK231331V3M6
290						GMK231331V4Y9
291						GMK231331V4Z6
292						GMK231331VWF9
293						GMK231331X2R2
294						GMK231331XFJ6
295						GMK231331XFK3
296						GMK231331XKA9
297						GMK231331XKB7
298						GMK231331XS52
299						GMK231331XT85

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300						GMK23133X72S2
301						GMK23133X8AS1
302						GMK23133X9DC1
303						GMK23133XASA6
304						GMK23133XBDM4
305						GMK23133XDTL5
306						GMK23133XDVS7
307						GMK23133XEWA3
308						GMK23133XFD60
309						GMK23133XFJ49
310						GMK23133XFKF2
311						GMK23133XFPR1
312						GMK23133XHK68
313						GMK23133XHRJ3
314						GMK23133XL4N0
315						GMK23133XMCL3
316						GMK23133XMFY2
317						GMK23133XN4B2
318						GMK23133XN5N5
319						GMK23134A3U46
320						GMK23134A4ZY3
321						GMK231359MEB5
322						GMK231359MEU3
323						GMK231359MH89
324						GMK231359MTP8
325						GMK231359MW41
326						GMK231364FCB5
327						GMK231364FKW0
328						GMK23137EAD1
329						GMK23137EAG4
330						GMK23137EAAJ8
331						GMK23137EAAM1
332						GMK23137EAAS8
333						GMK23137EAAY5
334						GMK231398ADM1
335						GMK231398AFD9
336						GMK246513EFG2
337						GMK2880591CJ9
338						GMK2880591CS9
339						GMK2880591CU4
340						GMK2880591CW0
341						GMK2880591DM1
342						GMK2880591DV1
343						GMK2880591DY5
344						GMK2880591EA6
345						G1VG31398AKQ4
346						G1VG31398AMU3
347						GMO531398AKL5
348						G14B912810FD5
349						G14B9128276R8
350						G14B9128277J5
351						G16G912810DY1
352						G16G912828CV0
353						G16L912810DY1
354						G16L912810DZ8
355						G16L912810EB0
356						G16L912810EE4
357						G16L912810EH7
358						G16L912810EK0
359						G16L912810EL8

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360						G16L912810EM6
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362						G16L912810EV6
363						G16L912810FA1
364						G16L912810FB9
365						GM7L9128274Y5
366						G12P912810EG9
367						G1C8912803AY9
368						G1C8912803AZ6
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1	<b>B/S RPT: INVENTORY POSTION DET 6 (Cross System) - 02 Dec 2005</b>			
2				
3	<b>Account</b>	<b>BPM Level 2</b>	<b>Trader Name</b>	<b>Cusip</b>
4	GMK2	AGENCIES	KING	3134A4VG6
5	GMK2	AGENCIES	KING	31359MFG3
6	G17L	AGENCIES	AGARWAL	3134A4HF4
7	G17L	AGENCIES	AGARWAL	31359MYN7
8	G17L	AGENCIES	AGARWAL	31359MHK2
9	G17L	AGENCIES	AGARWAL	31359MJH7
10	G17L	AGENCIES	AGARWAL	880591DT6
11	G16D	AGENCIES	VOLK	3133XDPS4
12	GMK2	AGENCIES	KING	31359MTP8
13	G17L	AGENCIES	AGARWAL	3134A4FM1
14	GMK2	AGENCIES	KING	31359MEY5
15	GMK2	AGENCIES	KING	880591CW0
16	G16D	AGENCIES	VOLK	3134A4VA9
17	G17L	AGENCIES	AGARWAL	3133XDPS4
18	GMK2	AGENCIES	KING	880591DY5
19	G17L	AGENCIES	AGARWAL	3134A4JT2
20	GMK2	AGENCIES	KING	880591CU4

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3	<b>Global Product ID</b>	<b>ISIN</b>	<b>Product</b>	<b>Product Name</b>	<b>Gross Long Inventory</b>	<b>Cusip Netdown</b>	<b>Long Inventory</b>
4	17109176	US3134A4VG69	3134A4VG6	FREDDIE MAC	454,201,250	(237,506)	453,963,743
5	5619536	US31359MFG33	31359MFG3	FEDERAL NATIONAL MTGE ASSN	435,173,543	(808,744)	434,364,799
6	8650854	US3134A4HF43	3134A4HF4	FEDERAL HOME LOAN MTG CORP	410,273,946	0	410,273,946
7	16181618	US31359MYN72	31359MYN7	FANNIE MAE	318,633,178	(69,214)	318,563,964
8	7852216	US31359MHK27	31359MHK2	FEDERAL NATIONAL MTG ASSN	266,240,832	(46,199)	266,194,633
9	8180652	US31359MJH79	31359MJH7	FEDERAL NATIONAL MTG ASSN	257,446,925	(4,896,542)	252,550,382
10	9608569	US880591DT61	880591DT6	TENNESSEE VALLEY AUTHORITY	188,165,966	(143,100)	188,022,866
11	17311781		3133XDPS4	FEDERAL HOME LOAN BANK SYSTEM	177,826,749	0	177,826,749
12	11924968	US31359MTP85	31359MTP8	FANNIE MAE	174,029,313	(4,690,844)	169,338,468
13	8213467	US3134A4FM12	3134A4FM1	FREDDIE MAC	142,881,118	0	142,881,118
14	5097882	US31359MEY57	31359MEY5	FANNIE MAE	139,966,372	0	139,966,372
15	2948194	US880591CW00	880591CW0	TENNESSEE VALLEY AUTHORITY	111,464,647	0	111,464,647
16	15586872	US3134A4VA99	3134A4VA9	FREDDIE MAC	107,533,977	0	107,533,977
17	17311781		3133XDPS4	FEDERAL HOME LOAN BANK SYSTEM	74,296,213	0	74,296,213
18	15883162	US880591DY56	880591DY5	TENNESSEE VALLEY AUTHORITY	73,538,371	0	73,538,371
19	9117683	US3134A4JT29	3134A4JT2	FREDDIE MAC	64,855,747	0	64,855,747
20	2738429	US880591CU44	880591CU4	TENNESSEE VALLEY AUTHORITY	54,447,020	0	54,447,020

	L	M	N	O	P	Q	R	S
1								
2								
3	<b>Trade Date position</b>	<b>Coupon</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Dirty Market Price</b>			
4	458,970,000	181,727	4.75%	11/17/15	0.989610	300,000,000	300	2400
5	389,375,000	277,917	7.25%	01/15/10	1.117631	400,000,000	400	
6	393,226,000	181,145	5.50%	09/15/11	1.043354	375,000,000	375	
7	322,250,000	113,775	4.25%	08/15/10	0.988776	200,000,000	200	
8	255,529,000	117,108	5.50%	03/15/11	1.041920	200,000,000	200	
9	243,657,000	147,522	6.00%	05/15/11	1.056596	200,000,000	200	
10	170,290,000	96,356	6.79%	05/23/12	1.104974	50,000,000	50	
11	178,135,000	53,240	4.63%	11/21/08	0.998270	100,000,000	100	
12	171,030,000	73,044	5.13%	01/02/14	1.017537	75,000,000	75	
13	131,983,000	66,012	6.00%	06/15/11	1.082572	100,000,000	100	
14	129,985,000	71,763	6.63%	09/15/09	1.076789	100,000,000	100	
15	103,224,000	51,612	6.00%	03/15/13	1.079833	50,000,000	50	
16	107,445,000	1,217	3.88%	06/15/08	1.000830	100,000,000	100	
17	74,425,000	28,685	4.63%	11/21/08	0.998270	50,000,000	50	
18	75,236,000	27,430	4.38%	06/15/15	0.977436	25,000,000	25	
19	60,726,000	29,097	5.75%	01/15/12	1.068006	50,000,000	50	
20	47,845,000	24,294	6.25%	12/15/17	1.137988	25,000,000	25	