

	A	B	C	D	E	F	G	H	I	J	
1	US Agency Desk										
2	REPO 105										
3	05/03/2008 -12/03/08										
4	Mizuho @ 2.875%										
5	(Note: Round Trade Date Positions down, not up per Desk 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		912810FR4	53,000,000	122.14	1.2248	1.2214	64,912,015	1.065	60,692,734	61,017,294	
9		912810FS2	34,000,000	110.14	1.1041	1.1014	37,537,768	1.065	35,097,813	35,285,502	
10		9128274Y5	107,000,000	133.52	1.3414	1.3352	143,532,582	1.065	134,202,964	134,920,627	
11		9128275W8	21,000,000	136.52	1.3719	1.3652	28,809,396	1.065	26,936,785	27,080,832	
12		9128277J5	37,000,000	134.28	1.3479	1.3428	49,871,412	1.065	46,629,770	46,879,127	
13		912828AF7	74,000,000	132.02	1.3246	1.3202	98,022,694	1.065	91,651,219	92,141,332	
14		912828BD1	64,000,000	123.88	1.2415	1.2388	79,455,936	1.065	74,291,300	74,688,580	
15		912828BW9	51,000,000	123.41	1.2370	1.2341	63,086,898	1.065	58,986,250	59,301,684	
16		912828CP3	41,000,000	121.24	1.2152	1.2124	49,822,257	1.065	46,583,810	46,832,922	
17		912828CZ1	100,000,000	114.21	1.1457	1.1421	227,998,678	1.065	213,178,764	214,318,757	
18		912828DH0	5,000,000	116.54	1.1677	1.1654	5,838,465	1.065	5,458,965	5,488,157	
19		912828EA4	45,000,000	116.46	1.1672	1.1646	52,523,280	1.065	49,109,267	49,371,883	
20		912828ET3	120,000,000	114.77	1.1504	1.1477	138,043,800	1.065	129,070,953	129,761,172	
21		912828FL9	126,000,000	117.20	1.1753	1.1720	148,085,658	1.065	138,460,090	139,200,519	
22		912828GD6	219,000,000	116.36	1.1667	1.1636	255,515,403	1.065	238,906,902	240,184,479	
23		9128276R8	51,000,000	134.35	1.3489	1.3435	68,793,084	1.065	64,321,534	64,665,499	
24		912810FH6	40,000,000	175.35	1.7722	1.7535	70,887,400	1.065	66,279,719	66,634,156	
25		912810FD5	30,000,000	170.97	1.7274	1.7097	51,822,750	1.065	48,454,271	48,713,385	
26		912828FB1	140,000,000	114.51	1.1545	1.1451	170,872,660	1.065	159,765,937	160,620,300	
27		912828GN4	2,704,000,000	112.12	1.1290	1.1212	3,052,945,792	1.065	2,854,504,316	2,869,769,044	
28											
29	Grand Total		4,169,000,000				4,858,377,928		4,542,583,363		

	K
1	
2	
3	
4	
5	
6	Repo Price
7	
8	1.1451
9	1.0323
10	1.2542
11	1.2827
12	1.2603
13	1.2385
14	1.1608
15	1.1566
16	1.1362
17	1.0713
18	1.0918
19	1.0913
20	1.0756
21	1.0989
22	1.0909
23	1.2612
24	1.6570
25	1.6151
26	1.0795
27	1.0557
28	
29	