

US Agency Desk
 REPO 105
 Value date 7 - 14 Nov
 Barclays

Ledger	Cusip	Face	Coupon	Maturity Date	Dirty Mark in Decimals	Clean Mark in Decimals	Market Value (with accrued interest)	HC	Repo Value	Repo Price
Fed Settle @ 4.60										
G17L	3134A4ZZ0	275,000,000	0	12/14/18	1.0103	0.9912	277,841,850	1.065	259,782,130	0.94466
G16D	3134A4ZZ0	225,000,000	0	12/14/18	1.0103	0.9912	227,325,150	1.065	212,549,015	0.94466
GMK2	880591DY5	150,000,000	0	6/15/15	0.9949	0.9783	149,239,350	1.065	139,538,792	0.93026
GMK2	880591DM1	150,000,000	0	5/1/30	1.2707	1.2705	190,605,600	1.065	178,216,236	1.18811
G17L	31359MRK1	125,000,000	0	5/1/13	0.9944	0.9942	124,297,250	1.065	116,217,929	0.92974
GMK2	31359MTP8	120,000,000	0	1/2/14	1.0333	1.0162	123,990,120	1.065	115,930,762	0.96609
G17L	31359MTP8	110,000,000	0	1/2/14	1.0333	1.0162	113,657,610	1.065	106,269,865	0.96609
GMK2	3134A4ZZ0	100,000,000	0	12/14/18	1.0103	0.9912	101,033,400	1.065	94,466,229	0.94466
GMK2	880591DV1	120,000,000	0	7/15/33	0.9581	0.9441	114,973,920	1.065	107,500,615	0.89584
G17L	31359MNU3	100,000,000	0	8/1/12	1.0372	1.0239	103,720,700	1.065	96,978,855	0.96979
GMGQ	31359MGT4	75,000,000	0	2/1/11	1.0685	1.0527	80,139,000	1.065	74,929,965	0.99907
GMK2	880591CU4	50,000,000	0	12/15/17	1.1351	1.1113	56,755,450	1.065	53,066,346	1.06133
G17L	880591CW0	25,000,000	0	3/15/13	1.0754	1.0676	26,885,550	1.065	25,137,989	1.00552
G17L	3134A4ZY3	50,000,000	0	6/27/16	1.0742	1.0543	53,712,400	1.065	50,221,094	1.00442
G16D	31359MTP8	50,000,000	0	1/2/14	1.0333	1.0162	51,662,550	1.065	48,304,484	0.96609
G16D	3134A4VJ0	25,000,000	0	1/18/11	1.0255	1.0118	25,638,225	1.065	23,971,740	0.95887
G17L	880591CK6	10,000,000	0	4/1/36	1.1365	1.1314	11,365,460	1.065	10,626,705	1.06267
									1,713,708,752	
DTC settle @ 4.75										
GMK2	313771AA5	150,000,000	5.63%	6/13/16	1.0686	1.0469	160,285,950	1.065	149,867,363.25	
G17L	313771AA5	100,000,000	5.63%	6/13/16	1.0686	1.0469	106,857,300	1.065	99,911,575.50	