

US Agency Desk
 REPO 105
 Value date 7 - 14 Nov
 Mizuho @ 4.66

Ledger	Cusip	Face	Coupon	Maturity Date	Dirty Mark in Decimals	Clean Mark in Decimals	Market Value (with accrued interest)	HC	Repo Value	Repo Price
GMK2	3133X72S2	425,000,000	5.38%	5/15/19	1.0660	1.0411	453,048,725	1.065	423,600,558	0.9967
G16D	31359M5Z2	200,000,000	4.75%	3/12/10	1.0180	1.0114	203,601,000	1.065	190,366,935	0.9518
GMK2	3137EAAD1	250,000,000	5.25%	4/18/16	1.0339	1.0319	258,482,000	1.065	241,680,670	0.9667
GMK2	3133XDVS7	200,000,000	5.25%	12/11/20	1.0486	1.0280	209,712,600	1.065	196,081,281	0.9804
GMK2	31398AFD9	150,000,000	5.63%	7/15/37	1.0910	1.0747	163,646,850	1.065	153,009,805	1.0201
G17L	3133X8L34	70,000,000	5.37%	9/9/24	1.0388	1.0309	72,713,340	1.065	67,986,973	0.9712
G17L	3133XLJP9	25,000,000	5.50%	8/13/14	1.0578	1.0458	26,445,850	1.065	24,726,870	0.9891
GMK2	3133X9DC1	25,000,000	4.50%	11/14/14	1.0087	0.9878	25,217,525	1.065	23,578,386	0.9431
GMK2	3137EAAB5	25,000,000	5.13%	4/18/11	1.0257	1.0237	25,643,550	1.065	23,976,719	0.9591
Grand Total		<u>1,370,000,000</u>					<u>1,438,511,440</u>		<u>1,345,008,196</u>	