

	A	B	C	D	E	F	G	H	I	J	K
1		US Agency Desk									
2		REPO 105									
3		Value date 02/27 - 03/05 (Consolidated Version)									
4											
5											
6		LEDGER	CUSIP	Description	Face	Coupon Rate	Maturity Date	Dirty Mark	Clean Mark	Market Value	HC
7	1	GMK2	3134A4ZY3		600,000,000	5.750%	06/27/16	1.093885	1.085100	656,331,000	1.065
8	2	GMK2	880591CS9		400,000,000	5.880%	04/01/36	1.158075	1.135045	463,230,000	1.065
9	3	GMK2	3133X72S2		450,000,000	5.375%	05/15/19	1.089147	1.074664	490,116,150	1.065
10	4	GMK2	3137EAAD1		450,000,000	5.250%	04/18/16	1.085697	1.067613	488,563,650	1.065
11	5	GMK2	3133XMFY2		425,000,000	5.375%	09/30/22	1.092072	1.069975	464,130,600	1.065
12	6	GMK2	3137EAAJ8		325,000,000	5.125%	10/18/16	1.074729	1.057076	349,286,925	1.065
13	7	G17L	3134A4ZZ0		275,000,000	5.000%	12/14/18	1.020279	1.010834	280,576,725	1.065
14	8	GMK2	313771AA5		250,000,000	5.625%	06/13/16	1.092906	1.082125	273,226,500	1.065
15	9	GMK2	3137EAAAM1		225,000,000	5.000%	02/16/17	1.047290	1.046457	235,640,250	1.065
16	10	G17L	3133XFAY2		200,000,000	5.250%	04/15/16	1.089989	1.071468	217,997,800	1.065
17	11	G16D	3134A4ZZ0		200,000,000	5.000%	12/14/18	1.020279	1.010834	204,055,800	1.065
18	12	GMK2	880591EA6		200,000,000	5.500%	07/18/17	1.096247	1.091052	219,249,400	1.065
19	13	GMK2	3133XDVS7		175,000,000	5.250%	12/11/20	1.069758	1.059404	187,207,650	1.065
20	14	GMK2	31359MW41		175,000,000	5.250%	09/15/16	1.088734	1.065838	190,528,450	1.065
21	15	GMK2	31398AFD9		175,000,000	5.625%	07/15/37	1.091419	1.085638	190,998,325	1.065
22	16	GMK2	880591DM1		125,000,000	7.125%	05/01/30	1.318171	1.296202	164,771,375	1.065
23	17	G17L	31331VJ80		150,000,000	5.375%	07/18/11	1.075077	1.070001	161,261,550	1.065
24	18	G17L	31359MRK1		160,000,000	4.625%	05/01/13	1.045775	1.031514	167,324,000	1.065
25	19	G17L	3133XFKF2		150,000,000	5.625%	06/11/21	1.107033	1.095939	166,054,950	1.065
26	20	GMK2	880591CJ9		150,000,000	6.750%	11/01/25	1.247241	1.226429	187,086,150	1.065
27	21	G17L	3133XLF81		150,000,000	5.625%	06/09/17	1.106055	1.094648	165,908,250	1.065
28	22	GMK2	3133XFKF2		125,000,000	5.625%	06/11/21	1.107033	1.095939	138,379,125	1.065
29	23	G17L	313771AA5		50,000,000	5.625%	06/13/16	1.092906	1.082125	54,645,300	1.065
30	24	G17L	3133XLDG5		145,000,000	5.375%	06/13/14	1.092515	1.082213	158,414,675	1.065
31	25	G17L	31359MTP8		125,000,000	5.125%	01/02/14	1.058046	1.050928	132,255,750	1.065
32	26	GMK2	3133X8AS1		145,000,000	5.125%	08/15/19	1.052861	1.051865	152,664,845	1.065
33	27	GMK2	3133XFPR1		125,000,000	5.375%	06/10/16	1.090014	1.079264	136,251,750	1.065
34	28	GMK2	31359MTP8		135,000,000	5.125%	01/02/14	1.058046	1.050928	142,836,210	1.065
35	29	G16D	31359MZ30		100,000,000	5.000%	10/15/11	1.076744	1.059105	107,674,400	1.065
36	30	GMK2	31359MEU3		100,000,000	6.250%	05/15/29	1.172783	1.155943	117,278,300	1.065
37	31	GMK2	880591DV1		100,000,000	4.700%	07/15/33	0.970740	0.965910	97,074,000	1.065
38	32	G17L	3133XDVS7		100,000,000	5.250%	12/11/20	1.069758	1.059404	106,975,800	1.065
39	33	GMGQ	31359MGT4		100,000,000	6.250%	02/01/11	1.085136	1.081490	108,513,600	1.065
40	34	G17L	31359MNU3		100,000,000	5.250%	08/01/12	1.062352	1.059289	106,235,200	1.065
41	35	GMK2	3134A4ZZ0		100,000,000	5.000%	12/14/18	1.020279	1.010834	102,027,900	1.065
42	36	GMK2	31364FCB5		80,000,000	6.090%	09/27/27	1.168945	1.144415	93,515,600	1.065
43	37	G17L	3133XHW57		90,000,000	4.875%	12/13/13	1.062899	1.053555	95,660,910	1.065
44	38	GMK2	880591CU4		75,000,000	6.250%	12/15/17	1.159511	1.147879	86,963,325	1.065
45	39	G17L	880591CW0		75,000,000	6.000%	03/15/13	1.132844	1.106678	84,963,300	1.065
46	40	G17L	3133XLWM1		75,000,000	5.250%	09/12/14	1.103778	1.074757	82,783,350	1.065
47	41	GMK2	880591DY5		75,000,000	4.375%	06/15/15	1.028705	1.020562	77,152,875	1.065
48	42	G17L	3134A4ZY3		75,000,000	5.750%	06/27/16	1.093885	1.085100	82,041,375	1.065
49	43	G17L	3133X8L34		75,000,000	5.365%	09/09/24	1.090750	1.066458	81,806,250	1.065
50	44	G16D	31359MGT4		80,000,000	6.250%	02/01/11	1.085136	1.081490	86,810,880	1.065
51	45	G17L	3133X9DC1		50,000,000	4.500%	11/14/14	1.038247	1.026122	51,912,350	1.065
52	46	GMK2	31359MEB5		70,000,000	6.210%	08/06/38	1.177047	1.174287	82,393,290	1.065
53	47	GMK2	31331VWF9		70,000,000	5.410%	04/17/36	1.083183	1.064398	75,822,810	1.065
54	48	GMBM	313586RC5		80,000,000	0.000%	10/09/19	0.573196	0.573196	45,855,680	1.065
55	49	GMBM	76116FAC1		80,000,000	0.000%	04/15/30	0.344441	0.344441	27,555,280	1.065
56	50	G17L	3133XN5N5		50,000,000	5.000%	12/08/17	1.055382	1.041632	52,769,100	1.065
57	51	GMK2	3133X9DC1		50,000,000	4.500%	11/14/14	1.038247	1.026122	51,912,350	1.065
58	52	GMBM	76116FAD9		70,000,000	0.000%	07/15/20	0.560660	0.560660	39,246,200	1.065
59	53	GMBM	76116FAA5		65,000,000	0.000%	10/15/19	0.589220	0.589220	38,299,300	1.065
60	54	G16D	3137EAAAB5		50,000,000	5.125%	04/18/11	1.077930	1.060278	53,896,500	1.065

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1	
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6	Repo Value
7	613,669,485
8	433,120,050
9	458,258,600
10	456,807,013
11	433,962,111
12	326,583,275
13	262,339,238
14	255,466,778
15	220,323,634
16	203,827,943
17	190,792,173
18	204,998,189
19	175,039,153
20	178,144,101
21	178,583,434
22	154,061,236
23	150,779,549
24	156,447,940
25	155,261,378
26	174,925,550
27	155,124,214
28	129,384,482
29	51,093,356
30	148,117,721
31	123,659,126
32	142,741,630
33	127,395,386
34	133,551,856
35	100,675,564
36	109,655,211
37	90,764,190
38	100,022,373
39	101,460,216
40	99,329,912
41	95,396,087
42	87,437,086
43	89,442,951
44	81,310,709
45	79,440,686
46	77,402,432
47	72,137,938
48	76,708,686
49	76,488,844
50	81,168,173
51	48,538,047
52	77,037,726
53	70,894,327
54	42,875,061
55	25,764,187
56	49,339,109
57	48,538,047
58	36,695,197
59	35,809,846
60	50,393,228

	M	N	O	P
1				
2				
3				
4				
5				
6	Repo Price	Settlement	Collateral	TVA
7	1.02278		SUB	
8	1.08280			
9	1.01835			
10	1.01513			
11	1.02109			
12	1.00487			
13	0.95396		SUB	
14	1.02187	DTC	SUB	
15	0.97922			
16	1.01914			
17	0.95396		SUB	
18	1.02499			
19	1.00022			
20	1.01797			
21	1.02048			
22	1.23249			
23	1.00520			
24	0.97780		SUB	
25	1.03508			
26	1.16617			
27	1.03416			
28	1.03508			
29	1.02187	DTC	SUB	
30	1.02150			
31	0.98927		SUB	
32	0.98443			
33	1.01916			
34	0.98927		SUB	
35	1.00676			
36	1.09655			
37	0.90764			
38	1.00022			
39	1.01460		SUB	
40	0.99330		SUB	
41	0.95396		SUB	
42	1.09296			
43	0.99381			
44	1.08414			
45	1.05921			
46	1.03203			
47	0.96184			
48	1.02278		SUB	
49	1.01985			
50	1.01460		SUB	
51	0.97076			
52	1.10054			
53	1.01278			
54	0.53594		SUB	
55	0.32205			
56	0.98678			
57	0.97076			
58	0.52422			
59	0.55092			
60	1.00786			

	A	B	C	D	E	F	G	H	I	J	K
61	55	GMK2	3133XDTL5		50,000,000	5.000%	12/21/15	1.064812	1.056340	53,240,600	1.065
62	56	G17L	3133XBDM4		50,000,000	4.750%	02/13/15	1.040213	1.039290	52,010,650	1.065
63	57	GMBM	31359MEL3		60,000,000	0.000%	06/01/17	0.665430	0.665430	39,925,800	1.065
64	58	G16D	31359MTP8		50,000,000	5.125%	01/02/14	1.058046	1.050928	52,902,300	1.065
65	59	GMK2	31364FKW0		50,000,000	6.320%	12/20/27	1.185168	1.174283	59,258,400	1.065
66	60	GMK2	3128X2TM7		50,000,000	5.000%	01/30/14	1.059944	1.056889	52,997,200	1.065
67	61	GMK2	3133XN4B2		50,000,000	5.250%	12/09/22	1.069607	1.054586	53,480,350	1.065
68	62	G17L	3133XBYM1		40,000,000	4.625%	06/12/20	1.012748	1.003755	40,509,920	1.065
69	63	G16D	880591DN9		25,000,000	5.625%	01/18/11	1.074247	1.068934	26,856,175	1.065
70	64	GMK2	3133XN5N5		40,000,000	5.000%	12/08/17	1.055382	1.041632	42,215,280	1.065
71	65	G17L	3133XJW38		30,000,000	5.000%	03/14/14	1.081256	1.059311	32,437,680	1.065
72	66	GMK2	3133XL4N0		40,000,000	5.250%	06/05/17	1.080178	1.068949	43,207,120	1.065
73	67	G17L	3133X26Y6		30,000,000	5.130%	05/24/13	1.081615	1.069075	32,448,450	1.065
74	68	G17L	3137EAAM1		25,000,000	5.000%	02/16/17	1.047290	1.046457	26,182,250	1.065
75	69	G17L	31398ADM1		25,000,000	5.375%	06/12/17	1.082081	1.071629	27,052,025	1.065
76	70	G17L	31359MXX6		25,000,000	5.000%	03/02/15	1.084553	1.060942	27,113,825	1.065
77	71	G17L	3133XFFR1		25,000,000	5.375%	06/10/16	1.090014	1.079264	27,250,350	1.065
78	72	G17L	31359MMQ3		25,000,000	6.125%	03/15/12	1.129639	1.102927	28,240,975	1.065
79	73	G17L	31331S2K8		30,000,000	4.700%	08/10/15	1.032566	1.030999	30,976,980	1.065
80	74	GMK2	3133XBDM4		25,000,000	4.750%	02/13/15	1.040213	1.039290	26,005,325	1.065
81	75	G16D	3133XGEQ3		30,000,000	5.250%	08/05/09	1.037126	1.034647	31,113,780	1.065
82	76	G16D	3134A4EW0		25,000,000	5.875%	03/21/11	1.097826	1.073183	27,445,650	1.065
83	77	G16D	31359MM26		25,000,000	5.125%	04/15/11	1.078207	1.060127	26,955,175	1.065
84	78	G17L	31331VGU4		25,000,000	4.875%	12/16/15	1.052338	1.043401	26,308,450	1.065
85	79	GMK2	3133XMCL3		25,000,000	4.875%	09/08/17	1.050887	1.029085	26,272,175	1.065
86	80	GMK2	31398ADM1		25,000,000	5.375%	06/12/17	1.082081	1.071629	27,052,025	1.065
87	81	GMK2	31331XT85		25,000,000	5.700%	08/03/37	1.115811	1.112803	27,895,275	1.065
88	82	GMK2	31331V4Z6		25,000,000	5.200%	09/26/17	1.085805	1.064716	27,145,125	1.065
89	83	GMK2	3133XFD60		25,000,000	5.375%	04/12/16	1.103506	1.084096	27,587,650	1.065
90	84	GMK2	31359MRK1		30,000,000	4.625%	05/01/13	1.045775	1.031514	31,373,250	1.065
91	85	G17L	3137EAAJ8		25,000,000	5.125%	10/18/16	1.074729	1.057076	26,868,225	1.065
92	86	GMK2	31331SUM3		25,000,000	4.900%	04/15/15	1.070894	1.053608	26,772,350	1.065
93	87	G16D	3133X42H3		25,000,000	4.000%	02/15/11	1.020529	1.019752	25,513,225	1.065
94	88	GMK2	3137EAAAY5		25,000,000	5.500%	08/23/17	1.111043	1.079112	27,776,075	1.065
95	89	GMGQ	3134A4EW0		25,000,000	5.875%	03/21/11	1.097826	1.073183	27,445,650	1.065
96	90	GMK2	31359MH89		25,000,000	5.000%	03/15/16	1.072421	1.050615	26,810,525	1.065
97	91	G17L	3133XFLF1		25,000,000	5.375%	06/14/13	1.091365	1.081213	27,284,125	1.065
98	92	GMK2	880591CW0		25,000,000	6.000%	03/15/13	1.132844	1.106678	28,321,100	1.065
99	93	GMK2	3133XFJ49		25,000,000	5.625%	03/14/36	1.108576	1.083889	27,714,400	1.065
100	94	GMK2	3133XASA6		25,000,000	4.500%	02/18/15	1.031545	1.031045	25,788,625	1.065
101	95	GMK2	31331XKB7		25,000,000	5.050%	12/27/18	1.054973	1.047258	26,374,325	1.065
102	96	GMK2	3137EAAAS8		25,000,000	5.000%	04/18/17	1.062436	1.045213	26,560,900	1.065
103	97	G17L	880591EA6		20,000,000	5.500%	07/18/17	1.096247	1.091052	21,924,940	1.065
104	98	G17L	880591CK6		20,000,000	5.980%	04/01/36	1.173504	1.150083	23,470,080	1.065
105	99	GMK2	31331XS52		20,000,000	5.550%	08/01/17	1.088134	1.084896	21,762,680	1.065
106	100	GMK2	31331XKA9		20,000,000	4.950%	12/27/16	1.055555	1.047992	21,111,100	1.065
107	101	GMK2	3137EAAAG4		20,000,000	5.500%	07/18/16	1.089488	1.084294	21,789,760	1.065
108	102	GMK2	31331X2R2		20,000,000	5.150%	10/05/15	1.080845	1.061246	21,616,900	1.065
109	103	G17L	31359MW41		20,000,000	5.250%	09/15/16	1.088734	1.065838	21,774,680	1.065
110	104	GMK2	3133XEWA3		20,000,000	5.000%	03/12/21	1.056153	1.033930	21,123,060	1.065
111	105	GMK2	3133XHRJ3		20,000,000	5.000%	12/10/21	1.044350	1.034350	20,887,000	1.065
112	106	GMK2	31331XFK3		20,000,000	5.030%	10/05/21	1.055677	1.036535	21,113,540	1.065
113	107	G17L	31359MEU3		15,000,000	6.250%	05/15/29	1.172783	1.155943	17,591,745	1.065
114	108	G17L	3137EAAAY5		15,000,000	5.500%	08/23/17	1.111043	1.079112	16,665,645	1.065
115	109	GMK2	31331V3M6		15,000,000	5.250%	01/06/16	1.077180	1.070471	16,157,700	1.065
116	110	G16D	3133X7C69		15,000,000	5.000%	05/13/11	1.064136	1.050664	15,962,040	1.065
117	111	G17L	3137EAAAG4		15,000,000	5.500%	07/18/16	1.089488	1.084294	16,342,320	1.065
118	112	GMK2	31331V4Y9		15,000,000	5.150%	09/28/15	1.081719	1.061119	16,225,785	1.065
119	113	GMK2	31331XFJ6		15,000,000	5.000%	03/05/20	1.061325	1.038131	15,919,875	1.065
120	114	GMK2	880591DX7		18,000,000	4.650%	06/15/35	0.961527	0.952873	17,307,486	1.065

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61	49,779,961
62	48,629,958
63	37,330,623
64	49,463,651
65	55,406,604
66	49,552,382
67	50,004,127
68	37,876,775
69	25,110,524
70	39,471,287
71	30,329,231
72	40,398,657
73	30,339,301
74	24,480,404
75	25,293,643
76	25,351,426
77	25,479,077
78	26,405,312
79	28,963,476
80	24,314,979
81	29,091,384
82	25,661,683
83	25,203,089
84	24,598,401
85	24,564,484
86	25,293,643
87	26,082,082
88	25,380,692
89	25,794,453
90	29,333,989
91	25,121,790
92	25,032,147
93	23,854,865
94	25,970,630
95	25,661,683
96	25,067,841
97	25,510,657
98	26,480,229
99	25,912,964
100	24,112,364
101	24,659,994
102	24,834,442
103	20,499,819
104	21,944,525
105	20,348,106
106	19,738,879
107	20,373,426
108	20,211,802
109	20,359,326
110	19,750,061
111	19,529,345
112	19,741,160
113	16,448,282
114	15,582,378
115	15,107,450
116	14,924,507
117	15,280,069
118	15,171,109
119	14,885,083
120	16,182,499

	M	N	O	P
61	0.99560			
62	0.97260			
63	0.62218			
64	0.98927		SUB	
65	1.10813			
66	0.99105			
67	1.00008			
68	0.94692			
69	1.00442			
70	0.98678			
71	1.01097			
72	1.00997			
73	1.01131			
74	0.97922			
75	1.01175			
76	1.01406			
77	1.01916			
78	1.05621			
79	0.96545			
80	0.97260			
81	0.96971			
82	1.02647		SUB	
83	1.00812			
84	0.98394			
85	0.98258			
86	1.01175			
87	1.04328			
88	1.01523			
89	1.03178			
90	0.97780		SUB	
91	1.00487			
92	1.00129			
93	0.95419			
94	1.03883			
95	1.02647		SUB	
96	1.00271			
97	1.02043			
98	1.05921			
99	1.03652			
100	0.96449			
101	0.98640			
102	0.99338			
103	1.02499			
104	1.09723			
105	1.01741			
106	0.98694			
107	1.01867			
108	1.01059			
109	1.01797			
110	0.98750			
111	0.97647			
112	0.98706			
113	1.09655			
114	1.03883			
115	1.00716			
116	0.99497			
117	1.01867			
118	1.01141			
119	0.99234			
120	0.89903			

	A	B	C	D	E	F	G	H	I	J	K
121	115	G17L	31331V7M2		15,000,000	5.000%	05/05/14	1.075368	1.060507	16,130,520	1.065
122	116	G17L	3133XHXW7		15,000,000	4.875%	11/27/13	1.061529	1.050019	15,922,935	1.065
123	117	GMK2	880591DS8		15,000,000	4.875%	12/15/16	1.046621	1.037548	15,699,315	1.065
124	118	G17L	3133XD2Y6		15,000,000	4.625%	09/08/17	1.044065	1.022996	15,660,975	1.065
125	119	GMK2	3133XHK68		10,000,000	5.125%	10/19/16	1.079053	1.061542	10,790,530	1.065
126	120	GMK2	3134A3U46		10,000,000	6.750%	09/15/29	1.246443	1.217006	12,464,430	1.065
127	121	G17L	3133XEWA3		15,000,000	5.000%	03/12/21	1.056153	1.033930	15,842,295	1.065
128	122	GMK2	31331V7L4		14,000,000	5.125%	02/11/19	1.054834	1.053268	14,767,676	1.065
129	123	GMK2	31364FYC9		14,000,000	5.625%	04/17/28	1.106710	1.087179	15,493,940	1.065
130	124	GMK2	31331SL68		12,000,000	4.500%	01/05/18	1.014636	1.008761	12,175,632	1.065
131											
132			Grand Total		<u>10,058,000,000</u>					<u>10,746,517,399</u>	
133											
134											
135			SUB Debt								
136											
137			DTC & SUB								
138											
139			TVA								

	L
121	15,082,036
122	14,887,944
123	14,678,860
124	14,643,012
125	10,089,146
126	11,654,242
127	14,812,546
128	13,807,777
129	14,486,834
130	11,384,216
131	
132	10,047,993,768
133	
134	
135	
136	
137	
138	
139	

	M	N	O	P
121	1.00547			
122	0.99253			
123	0.97859			
124	0.97620			
125	1.00891			
126	1.16542			
127	0.98750			
128	0.98627			
129	1.03477			
130	0.94868			
131				
132				
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135				
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139				

	A	B	C	D
1	B/S RPT: INVENTORY POSTION DET 6 (Cross System) - 02 Dec 2005			
2				
3	Account	BPM Level 2	Trader Name	Cusip
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

	E	F	G	H	I	J	K
1							
2							
3	Global Product ID	ISIN	Product	Product Name	Gross Long Inventory	Cusip Netdown	Long Inventory
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	Trade Date position	Coupon	Coupon Rate	Maturity Date	Dirty Market Price			
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	