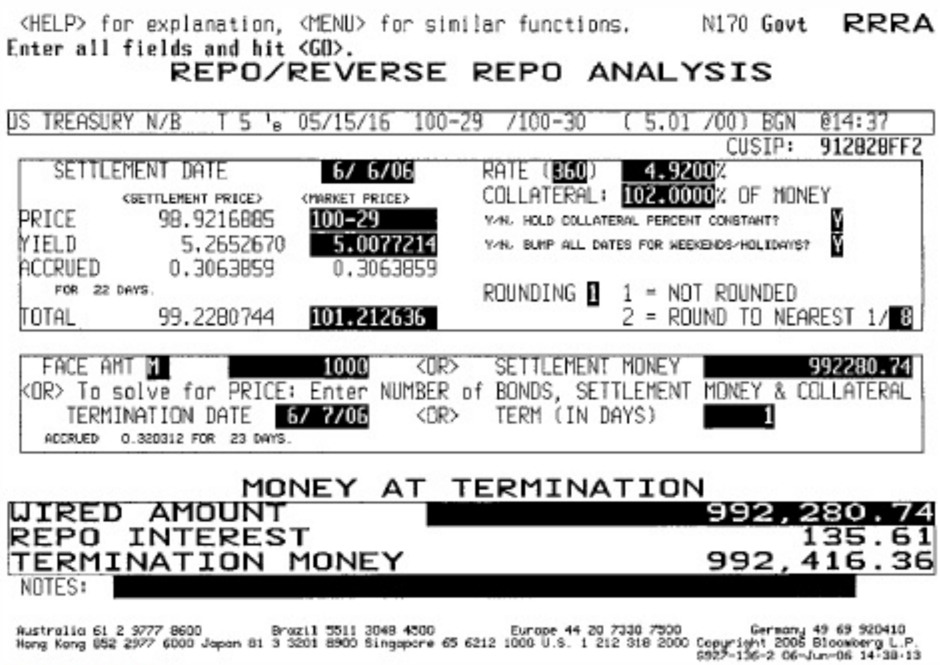
FIGURE 13.1

Details of a repo transaction



<HELP> for explanation, <MENU> for similar functions. N170 Govt **RRRA**
Enter all fields and hit <GO>.

REPO/REVERSE REPO ANALYSIS

US TREASURY N/B T 5 1/8 05/15/16 100-29 /100-30 (5.01 /00) BGN @14:37
CUSIP: 912828FF2

SETTLEMENT DATE 6/ 6/06 RATE (360) 4.9200%
COLLATERAL: 102.0000% OF MONEY
Y/N, HOLD COLLATERAL PERCENT CONSTANT? Y
Y/N, BUMP ALL DATES FOR WEEKENDS/HOLIDAYS? Y

	<SETTLEMENT PRICE>	<MARKET PRICE>
PRICE	98.9216885	100-29
YIELD	5.2652670	5.0077214
ACCRUED	0.3063859	0.3063859
FOR 22 DAYS.		
TOTAL	99.2280744	101.212636

ROUNDING 1 1 = NOT ROUNDED
2 = ROUND TO NEAREST 1/ 8

FACE AMT M 1000 <OR> SETTLEMENT MONEY 992280.74
<OR> To solve for PRICE: Enter NUMBER of BONDS, SETTLEMENT MONEY & COLLATERAL
TERMINATION DATE 6/ 7/06 <OR> TERM (IN DAYS) 1
ACCRUED 0.320312 FOR 23 DAYS.

MONEY AT TERMINATION

WIRED AMOUNT	992,280.74
REPO INTEREST	135.61
TERMINATION MONEY	992,416.36

NOTES:

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410
Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2006 Bloomberg L.P.
G927-136-2 06-Jun-06 14:38:13

Source: Bloomberg