

PURCHASED SECURITIES : USD 7.875 25 SEP 2017 REGS
 SECURITY CODE : XS
 NOMINAL AMOUNT : 1096000.00
 PURCHASE PRICE : ~~112.334750~~
 NO OF DAYS INCOME : 39
 INCOME AMOUNT : 0.00 USD
 PROCEEDS VALUE : 1292586.71 USD

TOTAL COLLATERAL VALUE: 1231188.86 USD
 HAIRCUT AMOUNT : -61559.44 USD
 PURCHASE PRICE : 1292748.30 USD
 INTEREST/FEE AMOUNT : 161.59 USD
 REPURCHASE PRICE : 1292586.71 USD

2ND LEG OUR SETTLEMENT INSTRUCTIONS

CUSTODIAN :
 :
 ACCOUNT NO :
 IN FAVOUR OF :
 :
 :
 :

2ND LEG YOUR SETTLEMENT INSTRUCTIONS

CUSTODIAN :
 ACCOUNT NO :
 IN FAVOUR OF :
 :
 :
 :

DELIVERY AGAINST PAYMENT ON VALUE DATE

THIS CONFIRMATION SUPPLEMENTS AND FORMS PART OF AND IS SUBJECT TO THE
 GLOBAL MASTER REPURCHASE AGREEMENT AS ENTERED INTO BETWEEN US ON
 10-NOV-04 AS THE SAME MAY BE FROM TIME TO TIME (THE 'AGREEMENT'). ALL
 PROVISIONS CONTAINED IN THE AGREEMENT GOVERN THIS CONFIRMATION EXCEPT
 AS EXPRESSLY MODIFIED ABOVE. WORDS AND PHRASES DEFINED IN THE
 AGREEMENT IN THIS CONFIRMATION SHALL HAVE THE SAME MEANING HEREIN AS
 IN THE AGREEMENT.

DEAL TIME WILL BE MADE AVAILABLE UPON REQUEST