

**Repo 105 Collateral Quality Testing**  
**30th May 2008**

	Number	Repo 105 benefit 30/05/2008	
		\$	%
Securites rated investment grade by S&P, Moody's Fitch or DBRS Ratings Services	977	41,729,263,553	94.78%
Securites that have similar company Investment grade ratings	38	2,241,174,932	5.09%
Securites that are not rated, and have no ratings information available.	4	55,519,415	0.13%
Total Repo 105 benefit at 30th November 2007	1,019	44,025,957,900	100.00%

Total Repo 105 benefit per GFS 30th May 2008	44,669,457,405
Less Equity Driven Convertibles Bonds -	197,590,821
Difference	<b>44,471,866,584</b>





