

# REPO 108 CHECK LIST

COB 01 June 2008

## A DAILY TASKS

	COMPLETED	RESPONSIBILITY
1 Send Stock Report to FUNDING DESK.	<input type="text" value="Yes"/>	CAPITAL MTKS DSG - BS TEAM
2 OPERATIONS Collateral Report Received	<input type="text" value="Yes"/>	OPERATIONS
3 Download GFS Net Assets	<input type="text" value="Yes"/>	CAPITAL MTKS DSG - BS TEAM
4 Produce Daily Margin Check and Benefit Summary by Counterparty	<input type="text" value="Yes"/>	CAPITAL MTKS DSG - BS TEAM
5 Post Benefit Journal to GFS	<input type="text" value="No"/>	CAPITAL MTKS DSG - BS TEAM

## B NEW COUNTERPARTY CONFIRMATION

1 Legal Agreement Confirmation - Email TMG / Legal	<input type="text" value="N/A"/>	TMG / LEGAL
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## C ADDITIONAL MONTH END ONLY TASKS

1 Confirm Obtainability of Collateral	<input type="text" value="N/A"/>	CAPITAL MTKS DSG - BS TEAM
2 Save down Repo 108 month end file G:\Product Control\Eqt\Balance Sheet\Mgmt BalSheet\Month end files\Year\Month\Repo108 daie.xls	<input type="text" value="Yes"/>	CAPITAL MTKS DSG - BS TEAM
3 Send Month End File to Financial Control for Review of Collateral by Legal Entity	<input type="text" value="N/A"/>	CAPITAL MTKS DSG - BS TEAM / FINANCIAL CONTROL
4 Post Benefit Journal to DBS	<input type="text" value="N/A"/>	CAPITAL MTKS DSG - BS TEAM

PREPARED BY

Tanushree Mukherjee

REVIEWED BY

Tim Balgarnie

Note the following should be printed and filed with analysis:

- Confirmation Emails Sent to India Team
- Confirmation of New Counterparty Legal Agreement Emails
- Liquidity Check Emails (If Applicable)

**Equities Repo 108 Summary  
as at 30 May 08**

Counterparty	Code	Repo 108 % Level	Type Of Agreement	Cash Rec'd in Orig Ccy £	Mkt Value of Collateral repo'd in Orig ccy £	Mkt Value of Collateral repo'd in		Margin'd Mkt Value of Stock \$	Repo 108 Taken \$	GCS Repo 108 Benefit \$	Equities/GTS Repo 108 Benefit \$	Slippage \$	Check
						USD \$	USD \$						
Barclays (dbv)	Barclays dbv	109.8%	Bi - Lateral	200,000,000	219,599,718	434,115,939	385,370,215		262,401,495	258,610,343	3,791,151	132,968,720	
Royal Bank Canada	RBC	119.8%	Bi - Lateral	1,214,052,000	1,453,963,013	2,874,268,344	2,400,000,000		1,900,299,706	1,441,692,067	458,607,639	499,700,294	
Royal Bank Canada DBV	RBC dbv	120.1%	Bi - Lateral	550,000,000	660,652,538	1,306,011,680	1,087,268,091		802,836,213	703,703,577	99,132,635	284,431,878	
ABN	ABN	0.0%	Bi - Lateral	0	0	0	0		0	0	0	0	
Macquarie Bank	Macquarie Bank	111.4%	Bi - Lateral	76,573,071	87,497,226	172,968,986	155,327,259		144,612,191	120,508,720	24,103,471	10,715,068	
Nomura	Nomura	108.1%	Bi - Lateral	513,533,959	554,961,559	1,097,076,355	1,015,180,217		868,031,128	446,191,478	421,839,650	147,149,090	
RABO Bank	RABO	0.0%	Bi - Lateral	0	0	0	0		0	0	0	0	
Credit Suisse	Credit Suisse	108.8%	Bi - Lateral	157,146,141	171,011,955	338,065,167	310,654,518		241,194,746	34,958,771	206,235,975	69,459,772	
Deutsche Bank	Deutsche Bank	0.0%	Bi - Lateral	0	0	0	0		0	0	0	0	
HSBC	HSBC	108.6%	Bi - Lateral	628,584,585	682,653,679	1,349,504,658	1,242,618,072		1,219,379,570	981,726,557	237,653,013	23,238,502	
HSBC DBV	HSBC dbv	108.1%	Bi - Lateral	300,000,000	324,386,890	641,264,573	593,055,322		500,394,526	464,779,643	35,614,882	92,660,797	
Dresdner Bank AG	DresdnerAG	0.0%	Bi - Lateral	0	0	0	0		0	0	0	0	
HypoVereins Bank	HypoVereinsbank	0.0%	Bi - Lateral	0	0	0	0		0	0	0	0	
<b>TOTAL</b>		<b>114.1%</b>		<b>3,641,889,766</b>	<b>4,154,726,580</b>	<b>8,213,275,702</b>	<b>7,199,473,694</b>		<b>5,939,149,573</b>	<b>4,452,171,157</b>	<b>1,486,978,416</b>	<b>1,260,324,121</b>	

Top 10 Slippage Stocks		
ISIN	Security Name	Slippage
AJ000000FMG4	FORTESCUE METALS GROUP LTD	159,138,833
GB00B09LSH68	INMARSAT ORD EUR	98,622,432
CA73755L1076	POTASH CORP OF SASKATCHEWAN	64,837,550
GB0005405286	HSBC HLDG \$0.50	51,255,155
GB0006778081	PEARSON ORD 25P	49,372,468
US0015471081	AK STEEL HOLDING CORP	47,941,006
US2223721042	COUNTRYWIDE FINANCIAL CORP	46,356,423
GB0008754136	TATE & LYLE ORD25P	46,010,901
GB00B260DG97	REED ELS 14 51/16	45,521,827
AJ000000MMX5	MURCHISON METALS LTD	40,388,427
		<b>649,445,022</b>

REPO 108 SUMMARY AS AT 30 MAY 2008

		Repo 108	Repo 108 per GFS Data	Difference
BPM Level 1	BPM Level 2	Long Stock \$MV	Long Stock \$MV	Long Stock \$MV
	CONVERTIBLE FACILITATION	5,839,845	5,839,846	-1
	CONVERTIBLE PROP	294,150,958	294,150,959	-1
	EQUITIES COI HG FIRM REL LOANS EQT EUR	0	0	0
	EQUITIES COI HY FIRM REL LOANS EQT EUR	0	0	0
	EQUITIES STF EQTY STRAT EUR LONG-SHORT	6,299,092	6,299,091	1
	EQUITIES STF EQTY STRT EUR LNG TRMFUND	0	0	0
	EQUITIES STF EQTY STRAT EUR EVNT DRIVEN	0	0	0
	EQUITIES STF EQ STRAT EUR ADMIN	0	0	0
	EQUITIES STF EQTY STRAT EUR VOL ARB	0	0	0
	EQUITIES STF EDPP	105,218,431	105,218,430	1
	EVENT DRIVE EVENT DRIVEN EUR PROP	21,179	21,179	0
	EVENT DRIVE EVNT DRVN EUR FACILITATION	0	0	0
	FLOW VOLATI SINGLE STOCK	484,490,944	484,490,945	-1
	FLOW VOLATI DELTA1	24,114,695	24,114,694	1
	GLOBAL TRAC GLB TRAD STR EUR-TRAN PRIC	0	0	0
	NEW ISSUE E NEW ISSUE-EUROPE	0	0	0
	NON HF FINAI CORPORATE FINANCING-EUR	0	0	0
	NON HF FINAI INSTITUTIONAL FIN EUR	30,925,686	30,925,686	0
	NON HF FINAI INSTITUTIONAL STCK LN-EUR	0	0	0
	EUROPE CAS AUTOS & TRANSPORT	0	0	0
	EUROPE CAS CONSUMERS	14,091	14,091	0
	EUROPE CAS ENERGY	0	0	0
	EUROPE CAS FINANCIALS	250,283	250,283	0
	EUROPE CAS HEALTHCARE	0	0	0
	EUROPE CAS INDUSTRIALS & ENGINEERING	0	0	0
	EUROPE CAS INSURANCE	0	0	0
	EUROPE CAS MEDIA	739	739	0
	EUROPE CAS TELECOM	5,606,829	5,606,829	0
	EUROPE CAS CHEMICALS	0	0	0
	EUROPE CAS REAL ESTATE	0	0	0
	EUROPE CAS EUR CASH TDH	0	0	0
	EUROPE CAS OILSAND MINING	4,868,417	4,868,418	-1
	EUROPE CAS EUR CASH FACILITATION	0	0	0
	EUROPE CAS SUNDRY PAN EUROPE CASH	0	0	0
	EUROPE CAS EUR CASH SETINA	140,433	140,433	0
	EUROPE CAS UTILITIES	6,573,590	6,573,590	0
	EUROPE CAS EUR CASH RETINA	2,851,103	2,851,103	0
	EUROPE CAS TECHNOLOGY	0	0	0
	EUROPE CAS EMG EUROPE	0	0	0
	GPS EUROPE CARB-EUROPE	0	0	0
	PORTFOLIO E PORT EUR PROP TRADING	1,836,117	1,836,117	0
	PORTFOLIO E PORT EUR FACILITATION WOR	57,643	57,644	-1
	PORTFOLIO E PORT EUR RISK PRINCIPAL	0	0	0
	PORTFOLIO E PORT EUR ELECTRONIC	0	0	0
	PORTFOLIO E PORT EUR QUANT STRATS	0	0	0
	PORTFOLIO E PORT EURO SYSTEMATIC TRDG	0	0	0
	PORTFOLIO E PORT EUR MATCHING STRATS	0	0	0
	EUROPE QUA EUR EUROPE QUANT STRATEGIE	24,604,734	24,604,733	1
	EUROPE QUA EUR US SYSTEMATIC	3,175,258	3,175,259	-1
	PORTFOLIO E PORT EUR TRANSITION MGMT	0	0	0
	PRIME BROKE TRAD PRIME BROKER EUROPE	2,878,903,758	2,878,903,761	-3
	STAT ARB CLI STAT ARB CLEARING EUR	0	0	0
	STRUCTUREC YE PROJECTS	0	0	0
	STRUCTUREC STRUCTURED TRADING VOL EUR	0	0	0
	STRUCTUREC SINGLE STOCK EXOTICS	134,733,695	134,733,693	2
	STRUCTUREC FUNDS	871,468	871,467	1
	STRUCTUREC INDEX EXOTICS	35,351,051	35,351,052	-1
	STRUCTUREC EMG STRUCTURED EUROPE	0	0	0

STRUCTUREC EUR-TENDER & SCRIP ARB	68,982	68,982	0
STRUCTUREC STRUCTURED ARB EQ FIN EUROPE	61,915,556	61,915,557	-1
STAT ARB SYI STAT ARB SYNTHETICS EUR	708,536,112	708,536,110	2
PB SYNTHETI SYN PRIME BROKER EUR	555,320,519	555,320,519	0
RISK VOLATIL DIVIDENDS	711,677	711,676	1
RISK VOLATIL VOL ARBITRAGE	20,320,277	20,320,278	-1
RISK VOLATIL STRUCTURED RISK	49,035,979	49,035,979	0
RISK VOLATIL CONVERTS STRIPPING	17,931,263	17,931,263	0
RISK VOLATIL VAR/SWAPS CORRELATION	2,119,164	2,119,165	-1
RISK VOLATIL MACRO/SPEC SITUATIONS	3,159,176	3,159,176	0
RISK VOLATIL OTHER/JV BOOKS	0	0	0
RISK VOLATIL EMG STRUCTURED EUROPE	2,795,107	2,795,107	0
RISK VOLATIL AGGREGATED RISK	24,861		
INDEX VOLAT STRUCTURED FLOW	5,677,967	5,677,966	1
<b>SUB-TOTAL EUROPE EQUITIES (100% VIEW)</b>	<b>5,478,516,679</b>	<b>5,478,491,820</b>	<b>-2</b>
PB SYNTHETI SYN PRIME BROKER ASIA	0	0	0
PORTFOLIO A PORTFOLIO PROP JAPAN	0	0	0
PORTFOLIO A PRTFLIO-FACILITATION JAPAN	0	0	0
PORTFOLIO A PRTFLIO-FACILITATION NON-J	0	0	0
GPS ASIA CONVERT ARB	0	0	0
FLOW VOLATI INDEX FLOW VOL NON-JAPAN	984,460	984,460	0
STAT ARB SYI STAT ARB SYNTHETICS ASIA	1,373,322	1,373,322	0
JAPAN EQUIT JAPAN EQUITIES	0	0	0
NON HF FINAI INSTITUTIONAL FIN ASIA	0	0	0
PROPRIETAR PROP VOL NON-JAPAN ASIA	0	0	0
STRUCTUREC STRUCT VOL NON-JAPAN ASIA	0	0	0
WARRANTS A WARRANTS NON-JAPAN ASIA	0	0	0
PROPRIETAR PROP VOL JAPAN	0	0	0
EQUITIES STF EQUITIES STRAT JAPAN	0	0	0
STRUCTUREC STRUCTURED VOL JAPAN	0	0	0
ASIA CASH JAPAN EQUITIES	0	0	0
ASIA CASH NON JAPAN ASIA EQUITIES	0	0	0
PB SYNTHETI SYN PRIME BROKER AMER	147,576,098	147,576,101	-5
STAT ARB SYI STAT ARB SYNTHETICS AMERICAS	37,694,241	37,694,240	1
EQUITIES STF QUANT TRADING	0	0	0
EQUITIES STF REAL IVOL	3,273,847	3,273,847	0
EQUITIES STF IPB	0	0	0
EQUITIES COI OTHER	0	0	0
EVENT DRIVE HEDGE FUND FACILITATION AM	0	0	0
EVENT DRIVE RISK ARB AMERICAS	12,909,843	12,909,843	0
EVENT DRIVE EVENT DRIVEN FACILITATION	28,409,467	28,409,468	-1
EVENT DRIVE AVERAGE PRICE ACCOUNT	3,901,128	3,901,128	0
FINANCIAL IN: FIN INSTIT LISTED	0	0	0
PORTFOLIO A PROGRAM TRADING AMERICAS	3,983	3,983	0
PORTFOLIO A PROGRAMS BLIND RISK	3,439,357	3,439,357	0
PORTFOLIO A SECTOR TRADING	0	0	0
PORTFOLIO A AVERAGE PRICE ACCOUNT	2,337,052	2,337,053	-1
TECHNOLOGI TECHNOLOGY LISTED	0	0	0
TECHNOLOGI TECHNOLOGY NASDAQ	0	0	0
PORTFOLIO A GUARANTEED OPEN/CLOSE	532	532	0
PORTFOLIO A GUARANTEED VWAP	4,591	4,591	0
SYSTEMATIC AMM	12,191,067	12,191,067	0
SYSTEMATIC DELTA ONE - NQUANTS	71,327	71,327	0
SYSTEMATIC HIGH FREQUENCY TRADIN	0	0	0
STAT ARB CLI STAT ARB CLEARING AMER	0	0	0
FLOW VOLATI EXCHANGE TRADED FUNDS	77,594	77,592	2
FLOW VOLATI OTHER FLOW VOL AMERICA	842,656	842,656	0
FLOW VOLATI SINGLE STOCK - FLOW	18,298,922	18,298,921	1
FLOW VOLATI INDEX ARB	1,567,410	1,567,410	0
FLOW VOLATI INDEX - FLOW	11,511,678	11,511,678	0
FLOW VOLATI CORRELATION - FLOW	914,214	914,214	0
FLOW VOLATI JV TRADING	650,940	650,940	0
STRUCTUREC OTHER STR VOL AMERICAS	5,712,170	5,712,170	0
GLOBAL TRAI GLOBAL TRADING STRAT-AMER	0	0	0
GLOBAL TRAI GLB TRAD STR RISK MANAGED	85,180,304	85,180,304	0

US LISTED EC US LISTED EQUITIES 2	0	0	0
NON HF FINAI INSTITUTIONAL STCK LN-AMER	4,529,812	4,529,812	0
NON HF FINAI INSTITUTIONAL FIN AMERICA	25,327,073	25,327,072	1
CONVERTIBL CONVERTIBLES SE ASIA	0	0	0
EQUITIES STF EQUITY STRATEGY LONG SHORT	0	0	0
EQUITIES STF OPPORTUNITY FUND	0	0	0
EQUITIES STF EQUITIES STRATEGIES-NON JAPAN	4,306,688	4,306,688	0
STRUCTUREC CORRELATION - STR	8,977,536	8,977,537	-1
STRUCTUREC SINGLE STOCK - STR	1,098,035	1,098,035	0
STRUCTUREC RISK AGGREGATION	0	0	0
BASIC MATER BASIC MATERIALS LISTED	0	0	0
OTHER OTHER NASDAQ	0	0	0
CONSUMER P CONSUMER PRODUCTS LISTED	0	0	0
CONVERTIBL FACILITATION	5,925,949	5,925,949	0
CONVERTIBL DISTRESSED & LEV EQ	38,029	38,029	0
CONVERTIBL OTHER CONVERTS AMERICAS	29,958,763	29,958,762	1
CONVERTIBL PRINCIPAL	210,379	210,379	0
AMERICAS CA WHOLESALE BUSINESS	0	0	0
AMERICAS CA FINANCIAL INSTITUTIONS	0	0	0
AMERICAS CA CONSUMER PRODUCTS	0	0	0
AMERICAS CA US LISTED EQUITIES 1	0	0	0
AMERICAS CA TECHNOLOGY	0	0	0
AMERICAS CA BASIC MATERIALS	0	0	0
AMERICAS CA CASH DIRECT TO MODEL	0	0	0
AMERICAS CA OTHER	0	0	0
AMERICAS CA ENERGY	0	0	0
AMERICAS CA TELECOM/MEDIA	0	0	0
AMERICAS CA HEALTHCARE	0	0	0
AMERICAS CA AVERAGE PRICE ACCOUNT	97	97	0
AMERICAS CA LX PLATFORM	0	0	0
AMERICAS CA EMG EQUITIES-AMERICAS	0	0	0
GPS AMERICA EQUITY LONG/SHORT	0	0	0
GPS AMERICA PRINCIPAL STRATEGIES	0	0	0
GPS AMERICA PHELPS-CREDIT	0	0	0
GPS AMERICA PRINCIPAL FIN-BROWNBCK	0	0	0
ASIA CASH INDIA EQUITIES	1,155,121	1,155,121	0
SYSTEMATIC SYS TRADING JAPAN	179,213	179,213	0
LQM LAT AM LQM LAT AM CASH	0	0	0
<b>TOTAL</b>	<b>5,939,149,575</b>	<b>5,938,945,505</b>	<b>-4</b>
<i>CHECKS</i>			

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Stocks by Slippage

Sum of Slippage \$MV		
ISIN	Security name	Total
AU000000FMG4	FORTESCUE METALS GROUP LTD	159,138,833
GB00B09LSH68	INMARSAT ORD EUR	98,622,432
CA73755L1076	POTASH CORP OF SASKATCHEWAN	64,837,550
GB0005405286	HSBC HLDG \$0.50	51,255,155
GB0006776081	PEARSON ORD 25P	49,372,468
US0015471081	AK STEEL HOLDING CORP	47,941,006
US2223721042	COUNTRYWIDE FINANCIAL CORP	46,356,423
GB0008754136	TATE & LYLE ORD25P	46,010,901
GB00B2B0DG97	REED ELS 14 51/116	45,521,827
AU000000MMX5	MURCHISON METALS LTD	40,388,427
US4470111075	HUNTSMAN CORP	32,580,195
GB0003294591	FKI ORD 10P	25,510,566
US60467R1005	MIRANT CORP	25,070,789
GB00B0LMC530	ACCSYS TCH EUR0.01	23,687,204
GB0004082847	STANDARD CHARTERED PLC	23,099,069
US893830AV15	TRANSOCEAN INC 1.5% 12/15/37 CV B	18,937,355
AT0000743059	OMV AG	18,741,427
GB00B2R9HC45	IMPERL TOB NIL PD	18,271,498
US6370711011	NATIONAL OILWELL VARCO INC	17,628,573
GB00B0KQX869	DO NOT USE SHIRE LTD	17,583,072
IM00B28Y2V20	DQ ENT ORD 0.1P	17,527,224
GB0001641991	EASYJET ORD 25P	16,853,700
DK0060102614	NOVO NORDISK A/S-B	16,334,618
GB0002162385	AVIVA ORD 25P	15,656,736
US1567081096	CEPHALON INC	15,278,657
US4364401012	HOLOGIC INC	14,781,501
US601073AD10	MILLIPORE CORP 3.75% 06/01/26 CV	14,651,756
US50540RAG74	LABORATORY CORP OF AMERICA HOLDINGS 0% 09/11/2	14,498,993
GB00B02L3W35	BERKELEY GRP UNIT	12,997,943
US2945491007	EQUITABLE RESOURCES INC	11,400,189
GB00B1FP6H53	MITCH ORD 8 13/24P	10,235,856
IE0001827041	CRH ORD EUR 0.32	9,760,105
US9830241009	WYETH	9,475,720
IE00B1GKF381	RYANAIR HOLDINGS PLC	9,414,754
US92855S1015	VIVO PARTICIPACOES SA-ADR	9,280,769
GB0033551168	CLIMATE EXCHANGE PLC	9,069,624
US5762061068	MASSEY ENERGY CO	8,914,408
JE00B1RJLF86	3I INFRASTRUC GBP1	8,733,524
GB00B033F229	CENTRICA PLC	7,779,017
GB00B00HD783	IMPERIAL ORD 2.5P	7,122,304
US6700061053	NOVELL INC	6,898,555
US7127041058	PEOPLES UNITED FINANCIAL	6,864,804
GB0031192486	LONMIN PLC	6,852,256
BMG169621056	BUNGE LTD	6,423,409
US4226801086	HECKMANN CORP	6,312,563
BMG200452024	CENTRAL EUROPEAN MEDIA ENT-A	6,018,184
NL0006034001	ASML HOLDING NV	5,462,206
BMG0692U1099	AXIS CAPITAL HOLDINGS LTD	5,331,076
GB00B04QKW59	BRITISH ENERGY GROUP PLC	5,327,375
US98417P1057	XINYUAN REAL ESTATE CO L-ADR	5,237,624
GB0000961622	BALF BEAT ORD 50P	4,931,072
GB0008435405	DIMENSION ORD1CENT	4,880,427
US61945A1079	MOSAIC CO/THE	4,656,469
US25468Y1073	DISCOVERY HOLDING CO-A	4,258,475
US1941621039	COLGATE-PALMOLIVE CO	4,226,430
GB00B19DVX61	INVENSYS ORD 10P	4,068,089
US62913F2011	NII HOLDINGS INC	3,366,517
US45245V1099	IMCLONE SYSTEMS	3,342,925
GB0002374006	DIAGEO 28 101/108P	2,925,188
CH0012032048	ROCHE HOLDING AG-GENUSSCHEIN	2,784,985
GB0009039941	TRINITY MIRROR 10P	2,401,536
GB0033671222	REGUS GROUP ORD 5P	2,369,430
GB00B1YFN979	SEGRO ORD 27 1/12P	2,343,351
GB0005227086	LOGICA ORD 10P	1,910,727
US0049302021	ACTIVISION INC	1,870,336

GB0009457366	DAILY MAIL A N/VTG	1,817,289
GB0009697037	BABCOCK INT ORD60P	1,798,472
GB0007669376	ST JAMES PL ORD15P	1,772,052
CH0024899483	UBS AG-REG	1,767,891
GB0002335270	CRODA INTL ORD 10P	1,686,019
GB0007099541	PRUDENTIAL PLC	1,654,407
US53071M3025	LIBERTY MEDIA CORP-CAP SER A	1,649,157
GB00B2QMX606	AGA RANGE 46 7/8P	1,626,928
GB0031698896	WILL HILL ORD 10P	1,528,573
GB00B0ZSH635	LADBROKES 28 1/3P	1,426,941
IE0004614818	IND NEWS & MED0.30	1,297,133
GB0008782301	TAYLOR WMPEY 25P	1,020,443
AU0000XINAK8	INTL FERRO MTLs DI	1,009,844
FR000121881	HAVAS SA	991,829
GB00B1CRLC47	MONDI ORD EURO.20	936,175
GB00B01FLL16	GRT PORT ORD 12.5P	914,576
US23918K1088	DAVITA INC	887,729
GB0008025412	SIG PLC	886,318
GB0007995243	SHANKS GROUP 10P	836,112
GB00B18V8630	PENNON GRP 40.7P	777,000
GB00B1HTFP68	SIGNET GRP US0.9C	768,950
US1270971039	CABOT OIL & GAS CORP	763,425
GB00B1QH8P22	SPORTS DIR INT 10P	759,617
GB0003052338	EDINBURGH IT 25P	720,891
GB00B1Z4ST84	PROV FINANCIAL ORD	672,562
GB0000394469	SOCO INTL ORD 20P	642,928
GB00B1RZDL64	CAIRN ENERGY PLC	622,582
GB00B01QLV45	PREMIER FDS ORD 1P	587,436
GB0001478998	AGGREKO ORD 20P	584,818
GB0000595859	ARM HLDGS 0.05P	579,905
IE0003295239	FYFFES EURO 0.06	564,300
GB00B1VNSX38	DRAX GRP 11 16/29P	539,568
GB00B10QTX02	INCHCAPE ORD 25P	532,263
GB0001859296	BOVIS HOMES GRP50P	516,074
GB0004726096	SPIRENT COM 3 1/3P	477,353
GB0007291015	ST MODWEN PROP 10P	467,791
GB00B1TQY924	UTD BUS MEDIA ORD	409,958
US2856611049	ELECTRONIC DATA SYSTEMS CORP	403,812
GB0006043169	WM MORRISON SUPERMARKETS	381,548
GB0030232317	MICHAEL PAGE ORD1P	340,341
GB0001528156	INTERSERVE ORD 10P	308,289
US8597372072	STERLITE INDUSTRIES INDI-ADR	253,485
GB00B16LOB41	NUFCOR URA USD0.01	227,612
GB00B0744359	FILTRONA ORD 25P	191,049
GB0003775441	NORTHGATE ORD 5P	172,202
GB00B079V581	MICRO FOCUS ORD10P	67,359
GB0009657569	AEGIS GROUP ORD 5P	56,738
GB00B132NW22	ASHMORE GROUP PLC.	24,683
GB0001952075	CHLORIDE ORD 25P	15,517
(blank)	(blank)	0
GB0002303468	ARRIVA GRP ORD 5P	0
DE0005937007	MAN AG	0
US45337C1027	INCYTE CORP	0
GB0001882637	CHARTER 2P (REGD)	0
GB0030559776	FRIENDS PROVIDENT PLC	0
IE0000590798	DRAGON OIL PLC	0
US45104G1040	ICICI BANK LTD-SPON ADR	0
US3696041033	GENERAL ELECTRIC CO	0
US0567521085	BAIDU.COM - SPON ADR	0
GB0002395811	SCHRODERS PLC-NON VOTING	0
GB00B1FH8J72	SEVERN TRENT PLC	0
GB00B1YW4409	3I GROUP 73 19/22P	0
GB0002875804	BRITISH AMERICAN TOBACCO PLC	0
GB00B1XZS820	ANGLO AMERICAN PLC	0
GB00B28KQ186	MAN GROUP PLC	0
GB0003119392	EXPRO INTL GRP 10P	0
GI000A0MV757	PARTYGAMING DI	0
GB0004579636	IMI PLC	0
GB0005758098	MEGGITT ORD 5P	0
GB0000608009	ATKINS (WS) PLC	0

GB0009252882	GLAXOSMITHKLINE PLC	0
IE00B06H8J93	ANGLO IRISH BANK CORP	0
US1845021021	CLEAR CHANNEL COMMUNICATIONS	0
DE0007664005	VOLKSWAGEN AG	0
GB0001625572	CABLE&VMIRE ORD 25P	0
SE000108656	TELEFONAKTIEBOLAGET LM ERICSSON	0
GB00B082RF11	RENTOKIL INITIAL PLC	0
SE0000667925	TELIASONERA AB	0
CH0011075394	ZURICH FINANCIAL SERVICE-REG	0
DE0006305006	DEUTZ AG	0
NL0000226223	STMICROELECTRONICS NV	0
XS0147484074	FORTFINLUX 6.207% PERP CV REGS FLT FORTFINLUX S	0
US3742761030	GETTY IMAGES INC	0
GB00B06GTJ32	RAMBLER ORDUSD0.01	0
GB00B16GWD56	VODAFONE GROUP PLC	0
CH0012221716	ABB LTD-REG	0
GB00B0717F94	RENEWABLE EGY 10P	0
GB0002570330	TDG PLC ORD 1P	0
GB00B2R3F116	RBS GRP NIL PD	0
GB0030913577	BT GROUP PLC	0
GB00B1CL5249	LAMPRELL ORD 5P	0
GB0000566504	BHP BILLITON PLC	0
GB0006462336	UNITED UTILITIES PLC	0
IT0003506190	ATLANTIA SPA	0
GB0007980591	BP PLC	0
IT0000064482	BANCA POPOLARE DI MILANO	0
GB0005331532	COMPASS GROUP PLC	0
GB0007188757	RIO TINTO 10P	0
JE00B24DK975	ETFS SHRT CRDE OIL	0
IM00B28QLQ61	LANDKOM INT ORD0.1	0
GB00B1L8B624	ENTERPRISE INNS PLC	0
GB0031411001	XSTRATA PLC	0
IE0005042456	ISHARES PLC-ISHARES FTSE 100	0
IT0003261697	AZIMUT HOLDING SPA	0
IT0003497176	TELECOM ITALIA-RNC	0
GB0006320161	INTERNATIONAL POWER PLC	0
US5404241086	LOEWS CORP	0
GG00B1YQ6Y64	THIRD PNT OFF EUR	0
CH0039913899	UBS AG RIGHTS	0
GB0004544929	IMPERIAL TOBACCO GROUP PLC	0
GB0001726081	CAPE PLC	0
GB0001742393	GCAP MEDIA 2.5P	0
GB0034265404	EUROPEAN NICKEL 1P	0
GB00B05M6465	NUMIS CORP ORD 5P	0
GB00B0HW5366	QUEENS WLK INV NPV	0
IE00B1RR8406	SMURFIT KAPPA EUR	0
US0094111095	AIRMEDIA GROUP INC-ADR	0
GB00B1FP8915	BBA AVIATION PLC	0
FR0010209387	CAP GEMINI SA 1% 01/01/12 CV CAP	0
GB00B1XN5J68	DE LA RUE PLC	0
US5949181045	MICROSOFT CORP	0
GB00B1VWM162	WELLSTREAM HOLDINGS PLC	0
BMG196F11004	CATLIN GROUP DI	0
GB0000536739	ASHTHEAD GRP 10P	0
GB0000811801	BARRAT DEVELOP 10P	0
US0153511094	ALEXION PHARMACEUTICALS INC	0
BE0933899800	FORTIS BANK 6.652% PERP CV CASH FLT FORTIS BANK	0
US590188W463	MERRILL LYNCH & CO INC 0% 03/13/32 CV *	0
GB0001500809	TULLOW OIL PLC	0
GB0002520509	ITE GROUP 1P	0
GB0003096442	ELECTROCOMPS 10P	0
GB0003450359	JPMORGAN INDIA ORD	0
GB00B1WQCS47	INTERCONTINENTAL HOTELS GROU	0
GB0004697420	JKX OIL & GAS 10P	0
GB0004915632	KIER GRP ORD 1P	0
GB0005296354	WORKSPACE GRP 10P	0
GB0005576813	GALIFORM ORD 10P	0
GB0005622542	MILLENNIUM ORD30P	0