

Repo 105 Collateral Test
Euroclear Triweb Counterparties incorporate Euroclear Prices
29 Feb 2008

Cash Received (from counterparty)

ON Before Today	TRUE
OFF After Today	TRUE

Collateral (held by counterparty)

ON Before Today	TRUE
Movement Type	P
OFF After Today	TRUE

Sum of Cash2			Sum of Collateral			Margin %	Shortfall \$
Counterparty Name	Counterparty Account	Total	Counterparty Name	Counterparty Account	Total		
BANK AUSTRIA CREDITANSTALT AG A/	042429225	(756,150,528)	BANK AUSTRIA CREDITANSTALT AG A/	042429225	794,318,288	105%	(47,386)
BANK FOR INTL SETTLEMENTS REF 10	042590620	(607,140,003)	BANK FOR INTL SETTLEMENTS REF 10	042590620	651,988,597	107%	(17,519,627)
BANK OF ENGLAND A/C 105	042452979	(725,462,857)	BANK OF ENGLAND A/C 105	042452979	779,719,797	107%	(1,877,520)
BANK OF NEW YORK REF TRIPARTY SE	042563916	(379,462,500)	BANK OF NEW YORK REF TRIPARTY SE	042563916	359,269,916	95%	322,108
BARCLAYS BANK PLC A/C T/P SET 3	042462192	(1,109,044,182)	BARCLAYS BANK PLC A/C T/P SET 3	042462192	1,163,325,641	105%	1,249,988
BNP PARIBAS LONDON BRANCH	042000026	(1,499,635,800)	BNP PARIBAS LONDON BRANCH	042000026	1,582,595,941	106%	714,469
CITIBANK NA A/C A/C SET 4 INCL E	042514687	(926,789,704)	CITIBANK NA A/C A/C SET 4 INCL E	042514687	1,011,917,372	109%	16,982,227
CITIBANK NA A/C IRISH LIFE SET 5	042521088	(227,677,500)	CITIBANK NA A/C IRISH LIFE SET 5	042521088	65,479,139	29%	8,600,137
DANSKE BANK A/S REF TRIPARTY SET	042487058	(1,475,717,100)	DANSKE BANK A/S REF TRIPARTY SET	042487058	1,550,115,301	105%	479,707
DEUTSCHE BANK AG LONDON	042404616	(675,446,438)	DEUTSCHE BANK AG LONDON	042404616	719,070,361	106%	2,649,327
DEXIA BANQUE BELGIUM SA REF SET	042465435	(1,252,028,642)	DEXIA BANQUE BELGIUM SA REF SET	042465435	1,390,423,894	111%	(13,708,843)
DRESDNER BANK AG REF A/C 105	042553966	(468,193,279)	DRESDNER BANK AG REF A/C 105	042553966	499,058,607	107%	5,130,076
DZ BANK AG DEUTSCHE ZG REF 105	042590646	(100,697,584)	DZ BANK AG DEUTSCHE ZG REF 105	042590646	107,021,829	106%	159,470
FORTIS BANK NV/SA REF FORTIS BK	042489807	(808,994,187)	FORTIS BANK NV/SA REF FORTIS BK	042489807	847,415,155	105%	812,793
JPMORGAN CHASE BANK A/C JPMC BK	042491449	(75,615,053)	JPMORGAN CHASE BANK A/C JPMC BK	042491449	80,495,432	106%	4,913,247
KBC BANK NV (BRUSSELS) A/C 105%	042398123	(799,891,211)	KBC BANK NV (BRUSSELS) A/C 105%	042398123	845,506,171	106%	2,148,386
LLOYDS TSB BANK PLC REF 105	042584680	(3,127,335,986)	LLOYDS TSB BANK PLC REF 105	042584680	3,341,930,234	107%	47,180,973
LONDON CLEARING HOUSE (LCH) A/C	042440206	(151,230,106)	LONDON CLEARING HOUSE (LCH) A/C	042440206	159,020,149	105%	618,746
MITSUBISHI SECURITIES INTL REF 1	042572693	(65,878,485)	MITSUBISHI SECURITIES INTL REF 1	042572693	72,571,561	110%	34,825,318
MORGAN STANLEY&CO INTL LTD REF 1	042556076	(4,363,939,270)	MORGAN STANLEY&CO INTL LTD REF 1	042556076	4,657,615,166	107%	752,552
ROYAL BANK OF CANADA (CI) LTD A/	042442244	(1,634,225,793)	ROYAL BANK OF CANADA (CI) LTD A/	042442244	1,716,061,936	105%	94,390,148
ROYAL BANK OF SCOTLAND PLC REF A	042554006	(8,862,884,000)	ROYAL BANK OF SCOTLAND PLC REF A	042554006	9,557,265,245	108%	-
SOCIETE GENERALE. REF 105	042590000	(705,797,974)	SOCIETE GENERALE. REF 105	042590000	753,746,671	107%	-
STATE STREET BK & TRUST CO A/C T	042467076	(226,845,159)	STATE STREET BK & TRUST CO A/C T	042467076	240,108,492	106%	-
	042467050	(287,337,201)		042467050	303,315,749	106%	-
STATE STREET SET 7 REF STE ST TP	042590653	(69,003,384)	STATE STREET SET 7 REF STE ST TP	042590653	80,683,837	117%	-
Grand Total		(31,382,423,924)	Grand Total		33,330,040,482	106%	

