

	A	B
1	Repo 105 Pivot table	
2		
3	iAAA	977,821,946
4	iAA	3,041,200,304
5	iA	799,490,447
6	iBB-	-
7		4,818,512,696

	A	B	C	D	E
1					
2					
3					
4					
5	Sum of MV of Derivative				
6	CounterParty Name	Total	ICR		
7	BANK OF ENGLAND A/C 105	54,256,940	iAAA		BANK OF ENGLAND A/C 105
8	BARCLAYS BANK PLC A/C 105%	832,484,195	iAA		CITIBANK NA A/C A/C SET 4 INCL E
9	BARCLAYS BANK PLC A/C T/P SET 3	54,281,459	iAA		LONDON CLEARING HOUSE (LCH) A/C
10	Barclays dbv	39,794,811	iAA		RABO
11	CITIBANK NA A/C A/C SET 4 INCL E	85,127,668	iAAA		ROYAL BANK OF SCOTLAND PLC REF A
12	DANSKE BANK A/S REF TRIPARTY SET	74,398,201	iA+		BANK FOR INTL SETTLEMENTS REF 10
13	DEXIA BANQUE BELGIUM SA REF SET	138,395,252	iAA		BARCLAYS BANK PLC A/C 105%
14	DresdnerAG	46,125,334	iA+		BARCLAYS BANK PLC A/C T/P SET 3
15	HSBC	95,687,318	iAA		Barclays dbv
16	HSBC dbv	74,865,125	iAA		DEXIA BANQUE BELGIUM SA REF SET
17	KBC BANK NV (BRUSSELS) A/C 105%	45,614,960	iA+		HSBC
18	LONDON CLEARING HOUSE (LCH) A/C	7,790,043	iAAA		HSBC dbv
19	MITSUBISHI SECURITIES INTL REF 1	6,693,076	iAA		MITSUBISHI SECURITIES INTL REF 1
20	MIZUHO INTERNATIONAL PLC	434,201,665	iA-		MORGAN STANLEY&CO INTL LTD REF 1
21	MIZUHO INTERNATIONAL PLC REF 105	30,395,409	iA-		RBC
22	MORGAN STANLEY&CO INTL LTD REF 1	293,675,896	iAA		RBC dbv
23	Nomura	68,977,960	iA		ROYAL BANK OF CANADA (CI) LTD A/
24	RABO	99,642,789	iAAA		STATE STREET BK & TRUST CO A/C T
25	RBC	190,975,277	iAA		UBS LTD
26	RBC dbv	125,029,322	iAA		UBS AG LONDON BRANCH A/C 105%
27	ROYAL BANK OF CANADA (CI) LTD A/	81,836,144	iAA		FORTIS BANK NV/SA REF FORTIS BK
28	ROYAL BANK OF SCOTLAND PLC REF A	694,381,245	iAAA		JPMORGAN CHASE BANK A/C JPMC BK
29	STATE STREET BK & TRUST CO A/C T	29,241,881	iAA		LLOYDS TSB BANK PLC REF 105
30	UBS LTD	447,981,719	iAA		DEUTSCHE BANK AG LONDON
31	UBS AG LONDON BRANCH A/C 105%	186,150,020	iAA		SOCIETE GENERALE. REF 105
32	BANK AUSTRIA CREDITANSTALT AG A/	38,167,759	iA		STATE STREET SET 7 REF STE ST TP
33	FORTIS BANK NV/SA REF FORTIS BK	38,420,968	iAA		BNP PARIBAS LONDON BRANCH
34	JPMORGAN CHASE BANK A/C JPMC BK	4,880,379	iAA		DANSKE BANK A/S REF TRIPARTY SET
35	LLOYDS TSB BANK PLC REF 105	214,594,248	iAA		DresdnerAG
36	Macquarie Bank	24,419,585	iA		KBC BANK NV (BRUSSELS) A/C 105%
37	DEUTSCHE BANK AG LONDON	43,623,923	iAA		DRESDNER BANK AG REF A/C 105
38	BANK FOR INTL SETTLEMENTS REF 10	36,623,261	iAAA		MIZUHO INTERNATIONAL PLC
39	DRESDNER BANK AG REF A/C 105	30,865,328	iA+		MIZUHO INTERNATIONAL PLC REF 105
40	SOCIETE GENERALE. REF 105	47,948,697	iAA		Nomura
41	DZ BANK AG DEUTSCHE ZG REF 105	6,324,245	iA		BANK AUSTRIA CREDITANSTALT AG A/
42	STATE STREET SET 7 REF STE ST TP	11,680,453	iAA		Macquarie Bank

EY-LE-LBHI-KEYPERS 0373647
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	F	G	H
1			
2			
3			
4			
5			
6			
7	54,256,940	iAAA	
8	85,127,668	iAAA	
9	7,790,043	iAAA	
10	99,642,789	iAAA	
11	694,381,245	iAAA	
12	36,623,261	iAAA	977,821,946
13	832,484,195	iAA	
14	54,281,459	iAA	
15	39,794,811	iAA	
16	138,395,252	iAA	
17	95,687,318	iAA	
18	74,865,125	iAA	
19	6,693,076	iAA	
20	293,675,896	iAA	
21	190,975,277	iAA	
22	125,029,322	iAA	
23	81,836,144	iAA	
24	29,241,881	iAA	
25	447,981,719	iAA	
26	186,150,020	iAA	
27	38,420,968	iAA	
28	4,880,379	iAA	
29	214,594,248	iAA	
30	43,623,923	iAA	
31	47,948,697	iAA	
32	11,680,453	iAA	
33	82,960,141	iAA	3,041,200,304
34	74,398,201	iA+	
35	46,125,334	iA+	
36	45,614,960	iA+	
37	30,865,328	iA+	
38	434,201,665	iA-	
39	30,395,409	iA-	
40	68,977,960	iA	
41	38,167,759	iA	
42	24,419,585	iA	

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	A	B	C	D	E
43	BNP PARIBAS LONDON BRANCH	82,960,141	IAA		DZ BANK AG DEUTSCHE ZG REF 105
44	Grand Total	4,818,512,696			

	F	G	H
43	6,324,245 iA		799,490,447
44			