

Financial Institution	Start Date	Maturity Date	Duration	Value £	Rate of Interest %	Country
ULSTER BANK LTD UK	19-Dec-07	17-Dec-08	364	3,000,000	5.75	UK
ULSTER BANK LTD UK	20-Dec-07	18-Dec-08	364	3,000,000	5.68	UK
DEXIA BANK BELGIUM	25-Jan-08	25-Jan-09	366	5,000,000	5.38	BELGIUM
DEPFA BANK PLC	25-Feb-08	23-Feb-09	364	3,000,000	5.48	REP OF IRELAND
DEPFA BANK PLC	20-Mar-08	19-Mar-09	364	3,000,000	5.75	REP OF IRELAND
DEPFA BANK PLC	26-Mar-08	25-Mar-09	364	3,000,000	5.81	REP OF IRELAND
DEPFA BANK PLC	28-Mar-08	27-Mar-09	364	3,000,000	5.81	REP OF IRELAND
DEPFA BANK PLC	15-Apr-08	31-Mar-09	350	2,000,000	5.77	REP OF IRELAND
ULSTER BANK LTD UK	1-May-08	30-Apr-09	364	3,000,000	5.78	UK
NATIONWIDE B SOC	14-May-08	14-May-10	730	4,000,000	5.75	UK
EBS BUILDING SOCIETY	18-Sep-08	18-Dec-08	91	3,000,000	6.05	REP OF IRELAND
ULSTER BANK LTD UK	7-Oct-08	6-Oct-09	364	3,000,000	6.45	UK
BARCLAYS	9-Oct-08	28-Nov-08	50	3,000,000	6.05	UK
BARCLAYS	16-Oct-08	15-Oct-09	364	3,000,000	6.25	UK
CHELSEA BUILDING SOCIETY	23-Oct-08	22-Jan-09	91	3,000,000	6.25	UK
SKIPTON BUILDING SOCIETY	4-Nov-08	30-Jan-09	87	3,000,000	6.01	UK