

Symbol	Name	Exchange	Group	Reuse of Collateral
888.L	888 Hldgs Plc	LSE_SETS	4	60%
ABA.L	Alba Plc	LSE_SETS	4	60%
ABF.L	Assoc Br Foods	LSE_SETS	2	60%
ABG.L	Abbot Group Plc	LSE_SETS	3	60%
ABP.L	Associated British Ports Hldgs Plc	LSE_SETS	6	0
ACM.L	Acambis Plc	LSE_SETS	4	60%
ADD.L	Advance Develop	LSE_SETS	6	0
ADM.L	Admiral Group Plc	LSE_SETS	3	60%
AGA.L	AGA Foodservice Group Plc	LSE_SETS	4	60%
AGG.L	Aggregate Industries Plc	LSE_SETS	4	60%
AGK.L	Aggreko Plc	LSE_SETS	3	60%
AGS.L	Aegis Group Plc	LSE_SETS	2	60%
AHT.L	Ashtead Group PLC	LSE_SETS	3	60%
AIE.L	Anite Group Plc	LSE_SETS	4	60%
AKT.L	Ark Therapeutics	LSE_SETS	6	0
AL.L	Alliance + Leics	LSE_SETS	2	60%
ALBK.L	Allied Irish Banks Plc	LSE_SETS	2	60%
ALEAq.L	Alea Group Holdings (Bermuda) Ltd.	LSE_SETS	4	60%
ALLD.L	Allied Domecq	LSE_SETS	3	60%
AMEC.L	Amec Plc	LSE_SETS	2	60%
AML.L	Amlin Plc	LSE_SETS	3	60%
AMT.L	Amstrad Plc	LSE_SETS	6	0
ANGL.L	Angle Irish Bank Corp. PLC	LSE_SETS	2	60%
ANTO.L	Antofagasta Plc	LSE_SETS	2	60%
AOT.L	Anglo + Overseas	LSE_SETS	4	60%
AQP.L	Aquarius Platinum Ld	LSE_SETS	4	60%
ARE.L	Arena Leisure	LSE_SETS	6	0
ARG.L	ArmorGroup International Plc	LSE_SETS	6	0
ARI.L	Arriva Plc	LSE_SETS	3	60%
ARM.L	Arm Holdings	LSE_SETS	2	60%
ARU.L	Arla Foods	LSE_SETS	6	0
ASD.L	Axis-Shield Plc	LSE_SETS	6	0
ASL.L	Aberforth Smaller Companies Tst Plc	LSE_SETS	4	60%
ATK.L	Atkins (Ws) Plc	LSE_SETS	3	60%
ATST.L	Alliance Trust Plc	LSE_SETS	4	60%
AUN.L	Alliance Unichem Plc	LSE_SETS	2	60%
AUTN.L	Autonomy Corp	LSE_SETS	4	60%
AUW.L	Atrium Underwrng	LSE_SETS	6	0
AV.L	Aviva Plc	LSE_SETS	2	60%
AVE.L	Avis Europe Plc	LSE_SETS	4	60%
AVV.L	Aveva Group	LSE_SETS	6	0
AVZ.L	Amvescap	LSE_SETS	2	60%
AWG.L	AWG Plc	LSE_SETS	2	60%
AXN.L	Alexon Group	LSE_SETS	6	0
AXO.L	Axon Group	LSE_SETS	6	0
AZM.L	Alizyme Plc.	LSE_SETS	4	60%
AZN.L	Astrazeneca	LSE_SETS	2	60%
BA.L	Bae Systems	LSE_SETS	2	60%
BAB.L	Babcock Intl	LSE_SETS	4	60%
BAG.L	Barr (AG) Plc	LSE_SETS	6	0
BARC.L	Barclays PLC	LSE_SETS	2	60%

BATS.L	British American Tobacco	LSE_SETS	2	60%
BAY.L	British Airways	LSE_SETS	2	60%
BB.L	Bradford + Bingley Plc	LSE_SETS	2	60%
BBA.L	BBA Group Plc	LSE_SETS	3	60%
BBY.L	Balfour Beatty PLC	LSE_SETS	2	60%
BDEV.L	Barratt Developments Plc	LSE_SETS	2	60%
BEE.L	Baring Emg Eur	LSE_SETS	6	0
BFD.L	Benfield Group	LSE_SETS	3	60%
BG.L	BG Group PLC	LSE_SETS	2	60%
BGC.L	BTG Plc	LSE_SETS	4	60%
BGY.L	British Energy PLC	LSE_SETS	2	60%
BI.L	Brambles Industries PLC	LSE_SETS	2	60%
BKG_u.L	Berkeley Group Holdings PLC	LSE_SETS	3	60%
BKIR.L	Bank of Ireland	LSE_SETS	2	60%
BLND.L	British Land Co PLC	LSE_SETS	2	60%
BLT.L	Billiton PLC	LSE_SETS	2	60%
BLZ.L	Emblaze LD	LSE_SETS	6	0
BMY.L	Bloomsbury Publ	LSE_SETS	4	60%
BNKR.L	Bankers Inv Tst Plc	LSE_SETS	6	0
BNZL.L	Bunzl PLC	LSE_SETS	2	60%
BOC.L	Boc Groupd PLC	LSE_SETS	2	60%
BOOT.L	Boots Co PLC	LSE_SETS	2	60%
BOS.L	Body Shop Intl.	LSE_SETS	4	60%
BOY.L	Bodycote International Plc	LSE_SETS	3	60%
BP.L	BP Amoco	LSE_SETS	2	60%
BPB.L	BPB Plc	LSE_SETS	2	60%
BPG.L	Business Post GP	LSE_SETS	6	0
BPK.L	Bespak Plc	LSE_SETS	6	0
BPP.L	BPP Hlds Plc	LSE_SETS	6	0
BRBY.L	Burberry Group Plc	LSE_SETS	2	60%
BRE.L	BRIT Insurance Holdings Plc	LSE_SETS	4	60%
BRW.L	Brewin Dolphin	LSE_SETS	6	0
BSET.L	British Assets Trust PLC	LSE_SETS	6	0
BSLA.L	Blacks Leisure	LSE_SETS	4	60%
BSY.L	B Sky B	LSE_SETS	2	60%
BT.L	British Telecom	LSE_SETS	2	60%
BTEM.L	British Empire Sec + Gen Tst Plc	LSE_SETS	4	60%
BTSM.L	BSS Group Plc	LSE_SETS	4	60%
BUR.L	Burren Energy Plc.	LSE_SETS	2	60%
BUT.L	Brunner Inv TST	LSE_SETS	6	0
BVC.L	Batm Advanced Communications LD	LSE_SETS	6	0
BVS.L	Bovis Homes Group Plc	LSE_SETS	2	60%
BWG.L	Bristol Water GP	LSE_SETS	6	0
BWNG.L	Brown(N.)group Plc	LSE_SETS	4	60%
BWY.L	Bellway Plc	LSE_SETS	3	60%
BXTN.L	Brixton Plc	LSE_SETS	3	60%
BYG.L	Big Yellow Grp	LSE_SETS	4	60%
BAA.L	BAA PLC	LSE_SETS	2	60%
CAL.L	Capital + Regional Plc	LSE_SETS	4	60%
CAM.L	Camellia PLC	LSE_SETS	4	60%
CAT.L	Cambridge Antibody Tech Group Plc	LSE_SETS	4	60%
CAU.L	Centaur Holdings Plc	LSE_SETS	6	0

CAY.L	Charles Stanley	LSE_SETS	6	0
CBG.L	Close Bros Group Plc	LSE_SETS	2	60%
CBRY.L	Cadbury Schwappe	LSE_SETS	2	60%
CC.L	Clinton Cards	LSE_SETS	4	60%
CCC.L	Computacenter Plc	LSE_SETS	4	60%
CCH.L	Celltech Group	LSE_SETS	5	0
CCL.L	Carnival	LSE_SETS	2	60%
CCM.L	Carlton Comms	LSE_SETS	4	60%
CCR.L	C+C Group Plc	LSE_SETS	4	60%
CDI.L	Candover Investments Plc	LSE_SETS	4	60%
CFN.L	Caffe Nero Group PLC	LSE_SETS	6	0
CGL.L	Catlin Group Ltd.	LSE_SETS	3	60%
CHG.L	Chemring Group	LSE_SETS	4	60%
CHLD.L	Chloride Group	LSE_SETS	4	60%
CHS.L	Chrysalis Group Plc	LSE_SETS	4	60%
CHTR.L	Charter Plc	LSE_SETS	3	60%
CHU.L	Chaucer Holdings	LSE_SETS	4	60%
CKN.L	Clarkson	LSE_SETS	6	0
CKSN.L	Cookson Group plc	LSE_SETS	2	60%
CLDN.L	Caledonia Investments Plc	LSE_SETS	4	60%
CLI.L	CLS Holdings Plc.	LSE_SETS	6	0
CLLN.L	Carillion Plc	LSE_SETS	4	60%
CMS.L	Communis	LSE_SETS	6	0
CNA.L	Centrica	LSE_SETS	2	60%
CNE.L	Cairn Energy PLC	LSE_SETS	2	60%
COB.L	Cobham Plc	LSE_SETS	2	60%
COST.L	Costain Group	LSE_SETS	6	0
CPG.L	Compass Group PLC	LSE_SETS	2	60%
CPI.L	Capita Group	LSE_SETS	2	60%
CPR.L	Carpentright Plc	LSE_SETS	3	60%
CPW.L	Carphone Warehouse Group Plc	LSE_SETS	2	60%
CRDA.L	Croda International Plc	LSE_SETS	4	60%
CRG.L	Corin Group	LSE_SETS	6	0
CRH.L	CRH Plc.	LSE_SETS	2	60%
CRST.L	Crest Nicholson	LSE_SETS	4	60%
CS.L	Corus Group Plc	LSE_SETS	2	60%
CSN.L	Chesnara Plc.	LSE_SETS	4	60%
CSR.L	CSR Plc	LSE_SETS	2	60%
CSTL.L	Collins Stewart Tull	LSE_SETS	2	60%
CSV.L	Corp Services	LSE_SETS	6	0
CTM.L	Colt Telecom Group	LSE_SETS	3	60%
CTT.L	Cattles Plc	LSE_SETS	2	60%
CTY.L	City of London Trust Plc	LSE_SETS	4	60%
CUK.L	Care U.K.	LSE_SETS	4	60%
CW.L	Cable + Wireless	LSE_SETS	2	60%
CWD.L	Countrywide Assured Group Plc.	LSE_SETS	3	60%
CWK.L	Cranswick	LSE_SETS	6	0
DCA.L	Detica Grp.	LSE_SETS	6	0
DCC.L	DCC Plc	LSE_SETS	4	60%
DCG.L	Dairy Crest Group Plc	LSE_SETS	3	60%
DCM.L	Dicom Group	LSE_SETS	6	0
DDT.L	Dimension Data	LSE_SETS	4	60%

DGE.L	Diageo PLC	LSE_SETS	2	60%
DGG.L	Domesstic+General	LSE_SETS	3	60%
DGO.L	Dragon Oil PLC	LSE_SETS	4	60%
DIA.L	Dialight Plc	LSE_SETS	6	0
DIG.L	Dunedin Income Growth Inv Tst Plc	LSE_SETS	6	0
DKH.L	Domnick Hunter	LSE_SETS	4	60%
DLAR.L	De La Rue PLC	LSE_SETS	4	60%
DLTA.L	Delta Plc	LSE_SETS	4	60%
DMGOa.L	Daily Mail Tst A	LSE_SETS	2	60%
DNO.L	Domino Printing	LSE_SETS	4	60%
DNX.L	Dana Petroleum PLC	LSE_SETS	3	60%
DPLM.L	Diploma	LSE_SETS	6	0
DSC.L	Development Secs	LSE_SETS	4	60%
DSGI.L	DSG International Plc	LSE_SETS	1	-
DTG.L	Dart Group PLC	LSE_SETS	6	0
DTM.L	Datamonitor	LSE_SETS	6	0
DTY.L	Dignity	LSE_SETS	4	60%
DTZ.L	DTZ Holdings	LSE_SETS	6	0
DVO.L	Devro Plc	LSE_SETS	6	0
DVR.L	De Vere Group Plc	LSE_SETS	4	60%
DVSG.L	Davis Service Group Plc	LSE_SETS	3	60%
DWN.L	Dawson Holdings	LSE_SETS	6	0
DWV.L	Derwent Valley Hldgs Plc	LSE_SETS	4	60%
DXS.L	DX Services PLC	LSE_SETS	4	60%
E2V.L	E2V Tech	LSE_SETS	4	60%
ECM.L	Electrocomponent	LSE_SETS	2	60%
ECT.L	Eurocastle Inv	LSE_SETS	6	0
EDIN.L	Edinburgh Inv Tst Plc	LSE_SETS	4	60%
EDU.L	Edinbrgh UK Sml	LSE_SETS	6	0
EFM.L	Edin.Dragon TST	LSE_SETS	6	0
EGG.L	EGG Plc	LSE_SETS	3	60%
EID.L	EIDOS Plc	LSE_SETS	4	60%
EIR.L	Eircom Group plc	LSE_SETS	3	60%
ELA.L	Elan Corp. Plc	LSE_SETS	5	0
ELM.L	Elementis	LSE_SETS	6	0
ELTA.L	Electra Inv Tst Plc	LSE_SETS	4	60%
EMA.L	EMAP plc	LSE_SETS	2	60%
EMG.L	Man Group	LSE_SETS	2	60%
EMH.L	Euro.Motor Hldgs	LSE_SETS	6	0
EMI.L	EMI Group PLC	LSE_SETS	2	60%
ENG.L	Electric + General Inv Tst PLC	LSE_SETS	6	0
ENN.L	Ennstone Plc	LSE_SETS	6	0
ENO.L	Enodis PLC	LSE_SETS	3	60%
ERG.L	Erinaceous Group PLC	LSE_SETS	4	60%
ERM.L	Euromoney Institutional Invest.Pl	LSE_SETS	6	0
ETI.L	Enterprise Inns Plc	LSE_SETS	2	60%
ETL.L	Eurotunnel PLC/Eurotunnel SA	LSE_SETS	6	0
ETR.L	Enterprise Plc	LSE_SETS	4	60%
EUK.L	Edinburgh UK TR	LSE_SETS	6	0
EUS.L	Edinburgh US Tracker Trust Plc	LSE_SETS	4	60%
EVG.L	Evolution Group PLC	LSE_SETS	4	60%
EXL.L	Exel	LSE_SETS	2	60%

EXR.L	Expro International Group Plc	LSE_SETS	4	60%
EZJ.L	Easy Jet	LSE_SETS	2	60%
FCAM.L	F+C Asset Management PLC	LSE_SETS	4	60%
FCCN.L	French Connection	LSE_SETS	4	60%
FCD.L	First Choice Holidays Plc	LSE_SETS	2	60%
FCS.L	F+C Smaller Co	LSE_SETS	6	0
FCT.L	F+C Emg Mkt	LSE_SETS	6	0
FCU.L	Foreign + Colonial Eurotrust Plc	LSE_SETS	4	60%
FDL.L	Findel PLC	LSE_SETS	4	60%
FENR.L	Fenner Plc	LSE_SETS	6	0
FEV.L	Fidelity European Values Plc	LSE_SETS	2	60%
FFY.L	Fyffes PLC	LSE_SETS	6	0
FGP.L	FirstGroup Plc	LSE_SETS	2	60%
FIT.L	Framlington Inno	LSE_SETS	6	0
FKI.L	FKI Plc	LSE_SETS	3	60%
FLTR.L	Filtrona Plc	LSE_SETS	4	60%
FP.L	Friends Provident PLC	LSE_SETS	2	60%
FPR.L	Freeport	LSE_SETS	6	0
FPT.L	Forth Ports Plc	LSE_SETS	4	60%
FRCL.L	Foreign + Col Inv Tst Plc	LSE_SETS	4	60%
FRS.L	First Technology Plc	LSE_SETS	4	60%
FSJ.L	Fisher (James)	LSE_SETS	6	0
FSTA.L	Fuller Smith + T	LSE_SETS	6	0
FSV.L	Fidelity Special	LSE_SETS	6	0
FTC.L	Filtronic Plc	LSE_SETS	4	60%
FTO.L	Fortune Oil PLC	LSE_SETS	6	0
FUT.L	Fleming Continental Eur Inv Tst Plc	LSE_SETS	3	60%
FUTR.L	Future Plc	LSE_SETS	4	60%
FWP.L	Fins WW Pharm	LSE_SETS	4	60%
GARAq.L	Turkiye Garanti Bankasi ADS	LSE_SETS	4	60%
GAW.L	Games Workshop	LSE_SETS	4	60%
GEO.L	Gartmore Europon	LSE_SETS	6	0
GFRD.L	Galliford Try	LSE_SETS	6	0
GFS.L	Group 4 Securicor	LSE_SETS	2	60%
GKN.L	GKN PLC	LSE_SETS	2	60%
GLB.L	Glanbia PLC	LSE_SETS	6	0
GLE.L	Gleeson(MJ) Grp.	LSE_SETS	6	0
GLH.L	Gallaher Group PLC	LSE_SETS	2	60%
GMG.L	Game Group Plc	LSE_SETS	4	60%
GNC.L	Greencore Group PLC	LSE_SETS	6	0
GNK.L	Greene King PLC	LSE_SETS	3	60%
GOG.L	Go-Ahead Group Plc	LSE_SETS	3	60%
GPE.L	Graphite Ent	LSE_SETS	4	60%
GPOR.L	Great Portland Estates PLC	LSE_SETS	4	60%
GRF_u.L	Grafton Group Plc	LSE_SETS	4	60%
GRG.L	Greggs Plc	LSE_SETS	4	60%
GRI.L	Grainger Trust Plc	LSE_SETS	4	60%
GSK.L	Glaxo Smith Kline	LSE_SETS	2	60%
GUS.L	GUS	LSE_SETS	2	60%
GYG.L	Gyrus Group	LSE_SETS	4	60%
HAS.L	Hays PLC	LSE_SETS	2	60%
HBOS.L	HBOS	LSE_SETS	2	60%

HBR.L	Holidaybreak Plc	LSE_SETS	4	60%
HCU.L	HitachiCapital	LSE_SETS	6	0
HDYS.L	Hardy+Hansons	LSE_SETS	6	0
HEAD.L	Headlam Group	LSE_SETS	4	60%
HFD.L	Halfords Group Plc.	LSE_SETS	3	60%
HFE.L	Hndsn Far East	LSE_SETS	6	0
HG.L	Hilton Group	LSE_SETS	2	60%
HGI.L	Henderson Group Plc.	LSE_SETS	3	60%
HGT.L	HG Capital Trust PLC	LSE_SETS	6	0
HHR.L	Helphire Group	LSE_SETS	4	60%
HLCL.L	Helical Bar	LSE_SETS	4	60%
HLMA.L	Halma PLC	LSE_SETS	4	60%
HMSO.L	Hammerson PLC	LSE_SETS	2	60%
HMV.L	HMV Group PLC	LSE_SETS	2	60%
HNS.L	Hanson Building Materials	LSE_SETS	2	60%
HOF.L	House of Fraser	LSE_SETS	4	60%
HOR.L	Horizon Technology Group PLC	LSE_SETS	6	0
HPI.L	Henderson TR Pac	LSE_SETS	6	0
HRI.L	Herald Inv TST	LSE_SETS	4	60%
HSBA.L	HSBC Holding Ord	LSE_SETS	2	60%
HSL.L	Henderson Sml Co	LSE_SETS	6	0
HSV.L	Homeserve Plc.	LSE_SETS	4	60%
HSX.L	Hiscox Plc	LSE_SETS	4	60%
HTG.L	Hunting PLC	LSE_SETS	4	60%
HTL.L	Huntleigh Tech	LSE_SETS	6	0
IAP.L	ICAP Plc	LSE_SETS	2	60%
IAW.L	IAWS Group	LSE_SETS	4	60%
ICG_u.L	Irish Continental Group PLC	LSE_SETS	6	0
ICI.L	ICI PLC	LSE_SETS	2	60%
ICP.L	Intermediate Capital Group Plc	LSE_SETS	3	60%
IEI.L	Invesco Eng Intl	LSE_SETS	4	60%
IFD.L	Insight Fnd Prop	LSE_SETS	4	60%
IHG.L	Intercontinental Hotel	LSE_SETS	2	60%
III.L	3i Group	LSE_SETS	2	60%
IMG.L	Imagination Tech	LSE_SETS	6	0
IMI.L	IMI PLC	LSE_SETS	2	60%
IMT.L	Imperial Tobacco	LSE_SETS	2	60%
INCH.L	Inchcape PLC	LSE_SETS	2	60%
INF.L	Informa PLC	LSE_SETS	2	60%
INM.L	Incisive Media	LSE_SETS	6	0
INST.L	Instore Plc	LSE_SETS	6	0
INVP.L	Investec Plc	LSE_SETS	3	60%
INWS.L	Independent News + Media Plc	LSE_SETS	4	60%
IOT.L	iSOFT Group Plc	LSE_SETS	2	60%
IPI.L	Invesco UK Property Income Trust Ltd	LSE_SETS	6	0
IPM.L	Irish Life + Permanent Plc	LSE_SETS	4	60%
IPR.L	International Power	LSE_SETS	2	60%
IRV.L	Interserve Plc	LSE_SETS	4	60%
ISAT.L	Inmarsat Plc	LSE_SETS	4	60%
ISF.L	iShares Plc	LSE_SETS	3	60%
ISO.L	Isotron Plc	LSE_SETS	6	0
ISTRq.L	Turkiye Is Bankasi GDR	LSE_SETS	4	60%

ISYS.L	Invensys	LSE_SETS	3	60%
ITE.L	ITE Group	LSE_SETS	4	60%
ITL.L	Intec Telecom	LSE_SETS	6	0
ITRK.L	Intertek Testing Services Plc	LSE_SETS	2	60%
ITV.L	ITV	LSE_SETS	2	60%
JAM.L	Jpmorgan Fleming American It Plc	LSE_SETS	3	60%
JD.L	John David Group	LSE_SETS	6	0
JDH.L	Jurys Doyle Hotel Group Plc	LSE_SETS	4	60%
JDW.L	Wetherspoon(J.D.) Plc	LSE_SETS	3	60%
JFJ.L	JPMorgan Fleming Japanese IT Plc	LSE_SETS	3	60%
JJB.L	JJB Sports Plc	LSE_SETS	3	60%
JKX.L	JKX Oil + Gas	LSE_SETS	4	60%
JLT.L	Jardine Lloyd Thompson Group Plc	LSE_SETS	3	60%
JMAT.L	Johnson Matthey	LSE_SETS	2	60%
JPR.L	Johnston Press Plc	LSE_SETS	2	60%
JRVS.L	Jarvis PLC	LSE_SETS	6	0
JSG.L	Johnson Service	LSE_SETS	4	60%
KCOM.L	Kingston Communications(Hull) Plc	LSE_SETS	4	60%
KEL.L	Kelda Group Plc	LSE_SETS	2	60%
KESA.L	Kesa Electricals Plc.	LSE_SETS	2	60%
KGF.L	KingFisher PLC	LSE_SETS	2	60%
KGN.L	Kensington Group	LSE_SETS	3	60%
KID.L	Kidde Plc	LSE_SETS	4	60%
KIE.L	Kier Group	LSE_SETS	4	60%
KIN.L	Kiln Plc	LSE_SETS	4	60%
KIT.L	Keystone Inv TST	LSE_SETS	6	0
KLR.L	Keller Group	LSE_SETS	6	0
KMR.L	Kenmare Resources PLC	LSE_SETS	6	0
KSP.L	Kingspan Group PLC	LSE_SETS	4	60%
KYGa.L	Kerry Group Plc	LSE_SETS	6	0
LAND.L	Land Securities	LSE_SETS	2	60%
LARD.L	Laird Group Plc	LSE_SETS	4	60%
LCI.L	London Clubs International Plc.	LSE_SETS	4	60%
LGEN.L	Legal + General	LSE_SETS	2	60%
LII.L	Liberty International Plc	LSE_SETS	2	60%
LLOY.L	LLoyds TSB Group	LSE_SETS	2	60%
LMI.L	Lonmin Plc	LSE_SETS	2	60%
LMR.L	Luminar PLC	LSE_SETS	4	60%
LMSO.L	London Merchant Securities PLC	LSE_SETS	4	60%
LNGO.L	Laing(John) Plc	LSE_SETS	4	60%
LOG.L	Logica PLC	LSE_SETS	2	60%
LOOK.L	Lookers Plc	LSE_SETS	6	0
LSB.L	Lon Scot Bank	LSE_SETS	6	0
LSE.L	London Stock Exchange Plc	LSE_SETS	2	60%
LWB.L	Low + Bonar	LSE_SETS	6	0
LWDB.L	Law Debenture Corporation Plc	LSE_SETS	6	0
LWI.L	Lowland Invs Plc	LSE_SETS	6	0
MAB.L	Mitchelss + But.	LSE_SETS	2	60%
MAJE.L	Majedie Inv	LSE_SETS	6	0
MAY.L	Mapeley Ltd	LSE_SETS	4	60%
MCA.L	Mcalpine(Alfred) Plc	LSE_SETS	4	60%
MCB.L	Mcbride	LSE_SETS	4	60%

MCHL.L	Mouchel Parkman	LSE_SETS	4	60%
MCI.L	McInerney Holdings PLC	LSE_SETS	6	0
MCKS.L	McKay Securities PLC	LSE_SETS	6	0
MCRO.L	Micro Focus International Plc	LSE_SETS	4	60%
MCTY.L	McCarthy + Stone Plc	LSE_SETS	3	60%
MDN.L	Maiden Group	LSE_SETS	6	0
MFI.L	MFI Furniture Group PLC	LSE_SETS	2	60%
MGCR.L	Morgan Crucible Co Plc	LSE_SETS	4	60%
MGGT.L	Meggitt Plc	LSE_SETS	2	60%
MGNS.L	Morgan Sindall	LSE_SETS	4	60%
MIDD.L	iShares PLC	LSE_SETS	4	60%
MKLW.L	A. + J. Mucklow Group PLC	LSE_SETS	6	0
MKS.L	Marks + Spencer	LSE_SETS	2	60%
MLC.L	Millennium + Copthorne Hotels Plc	LSE_SETS	4	60%
MLW.L	Merrill Lynch World Mining Tst Plc.	LSE_SETS	3	60%
MNKS.L	Monks Inv Tst Plc	LSE_SETS	4	60%
MNP.L	Martin C Portfol	LSE_SETS	6	0
MNR.L	Minerva Plc	LSE_SETS	4	60%
MNZS.L	Menzies (J) Plc	LSE_SETS	6	0
MONI.L	Marconi Corp. Plc	LSE_SETS	3	60%
MOR.L	Morse	LSE_SETS	6	0
MPI.L	Michael Page International Plc	LSE_SETS	2	60%
MRCH.L	Merchants Trust PLC	LSE_SETS	6	0
MRS.L	Melrose Resources PLC	LSE_SETS	6	0
MRW.L	Morrison (W) Supermarkets PLC	LSE_SETS	2	60%
MRX.L	Metalrax Group	LSE_SETS	6	0
MSLH.L	Marshalls Plc	LSE_SETS	4	60%
MSY.L	Misys PLC	LSE_SETS	2	60%
MT.L	Mytravel Group Plc	LSE_SETS	2	60%
MTC.L	Mothercare Plc.	LSE_SETS	4	60%
MTLB.L	Metal Bulletin	LSE_SETS	6	0
MTN.L	Matalan Plc	LSE_SETS	2	60%
MTO.L	Mitie Group Plc	LSE_SETS	4	60%
MUT.L	Murray Income Trust PLC	LSE_SETS	6	0
MWB.L	Marylebone Wrwck	LSE_SETS	6	0
MWLM.L	Mowlem(John)+ Co Plc	LSE_SETS	4	60%
MYI.L	Murray International Trust PLC	LSE_SETS	6	0
NEX.L	National Express Group PLC	LSE_SETS	3	60%
NFDS.L	Northern Foods PLC	LSE_SETS	3	60%
NG.L	National Grid Plc	LSE_SETS	2	60%
NGT.L	National Grid Transco Plc	LSE_SETS	4	60%
NIS.L	Northgate Information Systems	LSE_SETS	4	60%
NRK.L	Northern Rock PLC	LSE_SETS	2	60%
NSR.L	Nestor Healthcare Group Plc	LSE_SETS	6	0
NTG.L	Northgate Plc	LSE_SETS	3	60%
NWG.L	Northumbrian Water Group Plc	LSE_SETS	3	60%
NXT.L	Next PLC	LSE_SETS	2	60%
OILB.L	Oil Securities Ltd	LSE_SETS	4	60%
OIP.L	Original Investments Plc	LSE_SETS	6	0
OML.L	Old Mutual	LSE_SETS	2	60%
OOM.L	MMO2 PLC	LSE_SETS	2	60%
OXB.L	Oxford Biomedica Plc	LSE_SETS	4	60%

OXIG.L	Oxford Instrumts	LSE_SETS	6	0
PAG.L	Paragon Group Of Companies Plc	LSE_SETS	3	60%
PAP.L	Paddy Power PLC	LSE_SETS	6	0
PAY.L	PayPoint Plc	LSE_SETS	6	0
PCT.L	Polar Capital Technology PLC	LSE_SETS	4	60%
PDG.L	Pendragon Plc	LSE_SETS	4	60%
PDP.L	PD Ports Plc	LSE_SETS	4	60%
PEA.L	Peacock Group	LSE_SETS	4	60%
PFD.L	Premier Foods plc	LSE_SETS	3	60%
PFG.L	Provident Financial PLC	LSE_SETS	2	60%
PFL.L	Premier Farnell PLC	LSE_SETS	2	60%
PHTM.L	Photo-me Intl	LSE_SETS	3	60%
PIC.L	Pace Micro Tech	LSE_SETS	4	60%
PILK.L	Pilkington PLC	LSE_SETS	2	60%
PLI.L	Perp Inc. + Gwth.	LSE_SETS	6	0
PLR.L	Paladin Resource	LSE_SETS	2	60%
PMO.L	Premier Oil PLC	LSE_SETS	3	60%
PNL.L	Personal Assets	LSE_SETS	4	60%
PNN.L	Pennon Group Plc	LSE_SETS	2	60%
PO.L	Peninsular + Orient Steam Nav Co	LSE_SETS	2	60%
PON.L	Psion plc	LSE_SETS	4	60%
PRTY.L	Partygaming Plc	LSE_SETS	4	60%
PRU.L	Prudential	LSE_SETS	2	60%
PRUg.L	Prudential FP	LSE_SETS	4	60%
PSK.L	ProStrakan Group Plc	LSE_SETS	4	60%
PSN.L	Persimmon PLC	LSE_SETS	2	60%
PERSON.L	Pearson PLC	LSE_SETS	2	60%
PTI.L	Protherics	LSE_SETS	6	0
PUB.L	Punch Taverns Plc	LSE_SETS	2	60%
PZC.L	PZ Cussons Plc	LSE_SETS	6	0
QED.L	Quintain Estates + Development Plc	LSE_SETS	4	60%
QXL.L	QXL Ricardo	LSE_SETS	4	60%
RAT.L	Rathbone Bros Plc	LSE_SETS	4	60%
RAY.L	Raymarine Plc	LSE_SETS	4	60%
RB.L	Reckitt Bencksr	LSE_SETS	2	60%
RBG.L	Rensburg	LSE_SETS	6	0
RBS.L	Royal Bank of Scotland	LSE_SETS	2	60%
RCDO.L	Ricardo Plc	LSE_SETS	6	0
RCP.L	RIT Capital Partners PLC	LSE_SETS	4	60%
RDSa.L	Royal Dutch Shell Plc	LSE_SETS	2	60%
RDSb.L	Royal Dutch Shell Plc	LSE_SETS	2	60%
RDW.L	Redrow Plc	LSE_SETS	3	60%
REL.L	Reed Elsevier Plc	LSE_SETS	2	60%
REX.L	Rexam Plc	LSE_SETS	2	60%
RFD.L	Richmond Foods	LSE_SETS	6	0
RGU.L	Regus Group Plc	LSE_SETS	2	60%
RIO.L	Rio Tinto PLC	LSE_SETS	2	60%
RM.L	RM	LSE_SETS	6	0
RNK.L	Rank Group PLC	LSE_SETS	2	60%
ROK.L	Rok Property Sol	LSE_SETS	4	60%
ROR.L	Rotork Plc	LSE_SETS	4	60%
RPC.L	RPC Group	LSE_SETS	6	0

RPS.L	Rps Group Plc	LSE_SETS	4	60%
RR.L	Rolls Royce	LSE_SETS	2	60%
RRS.L	Randgold Resources	LSE_SETS	4	60%
RSA.L	Royal + Sun All	LSE_SETS	2	60%
RSG.L	Reliance	LSE_SETS	6	0
RSL.L	Resolution Plc	LSE_SETS	1	-
RSW.L	Renishaw PLC	LSE_SETS	4	60%
RTN.L	Restaurant Group	LSE_SETS	4	60%
RTO.L	Rentokil Initial	LSE_SETS	2	60%
RTR.L	Reuters Group	LSE_SETS	2	60%
RWD.L	Robert Wiseman	LSE_SETS	6	0
RYA.L	Ryanair Holdings Plc	LSE_SETS	2	60%
RYB.L	Royalblue Group	LSE_SETS	6	0
SAB.L	SABMiller PLC	LSE_SETS	2	60%
SBRY.L	Sainsbury (J)	LSE_SETS	2	60%
SCF.L	Schroder Income	LSE_SETS	6	0
SCIN.L	Scottish Inv Tst Plc	LSE_SETS	3	60%
SCTN.L	Scottish + Newcastle PLC	LSE_SETS	2	60%
SDR.L	Schroders Voting	LSE_SETS	2	60%
SDRt.L	Schroders Non-Voting	LSE_SETS	2	60%
SDX.L	Sondex	LSE_SETS	4	60%
SDY.L	Speedy Hire	LSE_SETS	4	60%
SEG.L	SCi Entertain	LSE_SETS	4	60%
SEO.L	Stanelco PLC	LSE_SETS	4	60%
SFR.L	Severfield Rowen	LSE_SETS	4	60%
SGC.L	Stagecoach Group Plc	LSE_SETS	3	60%
SGE.L	Sage Group	LSE_SETS	2	60%
SGP.L	Sanctuary Group	LSE_SETS	6	0
SGR.L	Shore Capital Group PLC	LSE_SETS	6	0
SHB.L	Shaftesbury Plc	LSE_SETS	4	60%
SHI.L	SIG Plc	LSE_SETS	3	60%
SHP.L	Shire Pharm Group	LSE_SETS	2	60%
SIA.L	Soco International Plc	LSE_SETS	4	60%
SIG.L	Signet Group Plc	LSE_SETS	2	60%
SIV.L	St.Ives Plc	LSE_SETS	4	60%
SKP.L	SkyePharma Plc	LSE_SETS	3	60%
SKS.L	Shanks Group Plc.	LSE_SETS	4	60%
SLOU.L	Slough Estates PLC	LSE_SETS	2	60%
SLY.L	Stanley Leisure Plc	LSE_SETS	2	60%
SMDS.L	Smith (Ds) Plc	LSE_SETS	3	60%
SMG.L	SMG Plc	LSE_SETS	4	60%
SMIN.L	Smiths Group	LSE_SETS	2	60%
SMP.L	St. Modwen Properties Plc	LSE_SETS	4	60%
SMT.L	Scottish Mortgage + Trust PLC	LSE_SETS	4	60%
SMWH.L	Smith Wh Plc	LSE_SETS	3	60%
SN.L	Smith + Nephew PLC	LSE_SETS	2	60%
SNI.L	Sygen Intl	LSE_SETS	6	0
SNR.L	Senior	LSE_SETS	4	60%
SOF.L	Somerfield Plc	LSE_SETS	2	60%
SPT.L	Spirent	LSE_SETS	3	60%
SPW.L	Scottish Power	LSE_SETS	2	60%
SPX.L	Spirax-sarco Engineering Plc	LSE_SETS	4	60%

SRF.L	Surfcontrol	LSE_SETS	4	60%
SRG.L	Spring Group	LSE_SETS	6	0
SRP.L	Serco Group PLC	LSE_SETS	2	60%
SSE.L	Scot + Sth Energy	LSE_SETS	2	60%
SSL.L	SSL International Plc	LSE_SETS	2	60%
STAN.L	Standard Chartered Bank	LSE_SETS	2	60%
STJ.L	St.James's Place Capital Plc	LSE_SETS	4	60%
STS.L	Securities Trust of Scotland PLC	LSE_SETS	4	60%
SUY.L	Scs Upholstery	LSE_SETS	6	0
SVC.L	Salvesen Christ	LSE_SETS	6	0
SVG.L	SVM Global Fund PLC	LSE_SETS	6	0
SVI.L	Schroder Ventures Intl Inv Tst Plc	LSE_SETS	4	60%
SVS.L	Savills PLC	LSE_SETS	4	60%
SVT.L	Severn Trent PLC	LSE_SETS	2	60%
SXS.L	Spectris Plc	LSE_SETS	3	60%
TATE.L	Tate + Lyle Plc	LSE_SETS	2	60%
TBE.L	Tribune Trust	LSE_SETS	6	0
TBK.L	Ted Baker	LSE_SETS	6	0
TCSC.L	Town Centre Securities Plc.	LSE_SETS	6	0
TDG.L	TDG Plc	LSE_SETS	6	0
TEM.L	Templeton Emerg Mkts Inv Tst Plc	LSE_SETS	4	60%
TEP.L	Telecom Plus Plc	LSE_SETS	6	0
TFI.L	T+F Informa Plc	LSE_SETS	4	60%
THRG.L	Throgmorton TST	LSE_SETS	4	60%
THUS.L	Thus Group	LSE_SETS	3	60%
TIG.L	Innovation Group	LSE_SETS	5	0
TLW.L	Tullow Oil Plc	LSE_SETS	2	60%
TMPL.L	Temple Bar Inv Tst Plc	LSE_SETS	6	0
TNI.L	Trinity Mirror Plc	LSE_SETS	2	60%
TNN.L	Taylor Nelson Sofres Plc	LSE_SETS	3	60%
TOMK.L	Tomkins PLC	LSE_SETS	2	60%
TPK.L	Travis Perkins PLC	LSE_SETS	2	60%
TPT.L	Topps Tiles Plc	LSE_SETS	4	60%
TRB.L	Tribal Group	LSE_SETS	6	0
TRY.L	TR Property Inv Tst Plc	LSE_SETS	4	60%
TSCO.L	Tesco PLC	LSE_SETS	2	60%
TTG.L	TT Group	LSE_SETS	4	60%
TWOD.L	Taylor Woodrow PLC	LSE_SETS	2	60%
UBM.L	United Business Media	LSE_SETS	2	60%
ULE.L	Ultra Electronics Holdings Plc	LSE_SETS	4	60%
ULVR.L	Unilever PLC	LSE_SETS	2	60%
UMB.L	Umbro	LSE_SETS	4	60%
UMC.L	Umeco	LSE_SETS	6	0
UNIQ.L	UNIQ PLC	LSE_SETS	4	60%
UTF.L	Ultraframe Plc	LSE_SETS	6	0
UTG.L	Unite Group	LSE_SETS	4	60%
UTV.L	Ulster TV	LSE_SETS	6	0
UU.L	United Utilities	LSE_SETS	2	60%
UUa.L	United Utilities Plc A	LSE_SETS	4	60%
VAN.L	Vanco	LSE_SETS	6	0
VCT.L	Victrex	LSE_SETS	4	60%
VDY.L	Vardy (Reg.)	LSE_SETS	4	60%

VED.L	Vedanta Resources Plc	LSE_SETS	2	60%
VER.L	Vernalis Plc	LSE_SETS	6	0
VMOB.L	Virgin Mobile Holdings (UK) PLC	LSE_SETS	3	60%
VOD.L	Vodafone Group	LSE_SETS	2	60%
VPC.L	Venture Prod	LSE_SETS	2	60%
VRD.L	Viridian Group Plc	LSE_SETS	3	60%
VTC.L	The Vitec Group	LSE_SETS	6	0
VTG.L	Vt Group Plc	LSE_SETS	4	60%
WBY.L	Westbury Plc	LSE_SETS	3	60%
WEIR.L	Weir Group Plc	LSE_SETS	3	60%
WG.L	Wood Group (John) Plc	LSE_SETS	2	60%
WGC.L	Wyevale	LSE_SETS	4	60%
WHM.L	Whatman PLC	LSE_SETS	4	60%
WHY.L	White Young Green PLC	LSE_SETS	6	0
WIL.L	Wilmington Group	LSE_SETS	6	0
WIN.L	Wincanton	LSE_SETS	4	60%
WLB.L	Wilson Bowden PLC	LSE_SETS	4	60%
WLF.L	Wolfson Microelectronics Plc	LSE_SETS	4	60%
WLW.L	Woolworths Group Plc	LSE_SETS	2	60%
WMH.L	William Hill Plc	LSE_SETS	2	60%
WMPY.L	Wimpey(George) Plc	LSE_SETS	2	60%
WNER.L	Warner Est Hldgs	LSE_SETS	6	0
WOLV.L	Wolverhampton + Dudley Breweries Plc	LSE_SETS	3	60%
WOS.L	Wolseley PLC	LSE_SETS	2	60%
WPC.L	Witan Pacific Investment Trust Plc	LSE_SETS	4	60%
WPP.L	WPP Group	LSE_SETS	2	60%
WSH.L	WSP Group PLC	LSE_SETS	6	0
WTAN.L	Witan Inv Tst Plc	LSE_SETS	4	60%
WTB.L	Whitbread Plc	LSE_SETS	2	60%
WTF_u.L	Waterford Wedgwood PLC	LSE_SETS	6	0
WUN.L	Wellington Underwriting Plc	LSE_SETS	4	60%
XAN.L	Xansa Plc	LSE_SETS	4	60%
XAR.L	Xaar PLC	LSE_SETS	4	60%
XTA.L	Xstrata Plc	LSE_SETS	2	60%
YELL.L	Yell Group Plc	LSE_SETS	2	60%
YULC.L	Yule Catto + Co Plc	LSE_SETS	4	60%
ZTX.L	Zetex	LSE_SETS	6	0
AAL.L	Anglo American	LSE_SETS	2	60%
AAP.L	Alpha Airports	LSE_SETS	6	0