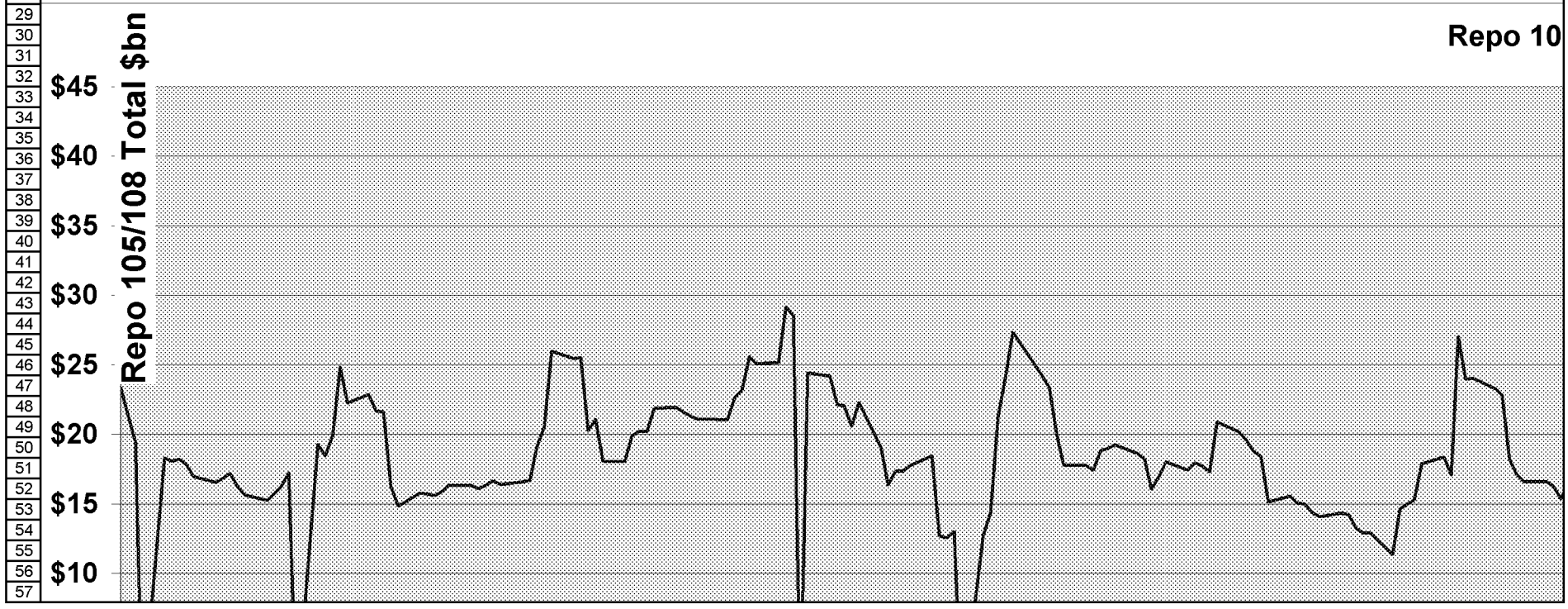
TOTAL REPO 105 & REPO 108 (Including ITS, MTS and Tokyo)

REPO 105 US $Millions	Currrent Day 30 May 2008	30 Apr 2008	29 Feb 2008	Movement		Last Updated
Europe						
ITS Europe	22,426.8	9,344.0	19,785.7	13,082.8	240.0%	
MTS Europe	5,249.4	4,338.1	3,354.9	911.4	121.0%	
America						
MTS America	7,168.7	4,476.5	12,544.4	2,692.2	160.1%	
ITS America	6,462.0	640.1	2,344.9	5,821.9	1009.6%	
Asia						
Tokyo Asia	0.0	0.0	0.0	0.0	#DIV/0!	
ITS Asia	3,229.1	542.5	4,170.2	2,686.6	595.2%	
105 Global Total	44,536.0	19,341.1	42,200.1	25,194.9	230.3%	
REPO 108						
Repo 108 Global	5,847.3	5,402.8	6,902.2	444.6	108.2%	21/01/10
105 & 108 Global Total	50,383.4	24,743.9	49,102.4	25,639.5	203.6%	

BPM Level 1 detail on next page



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

Split of Repo Benefit received for ITS Europe

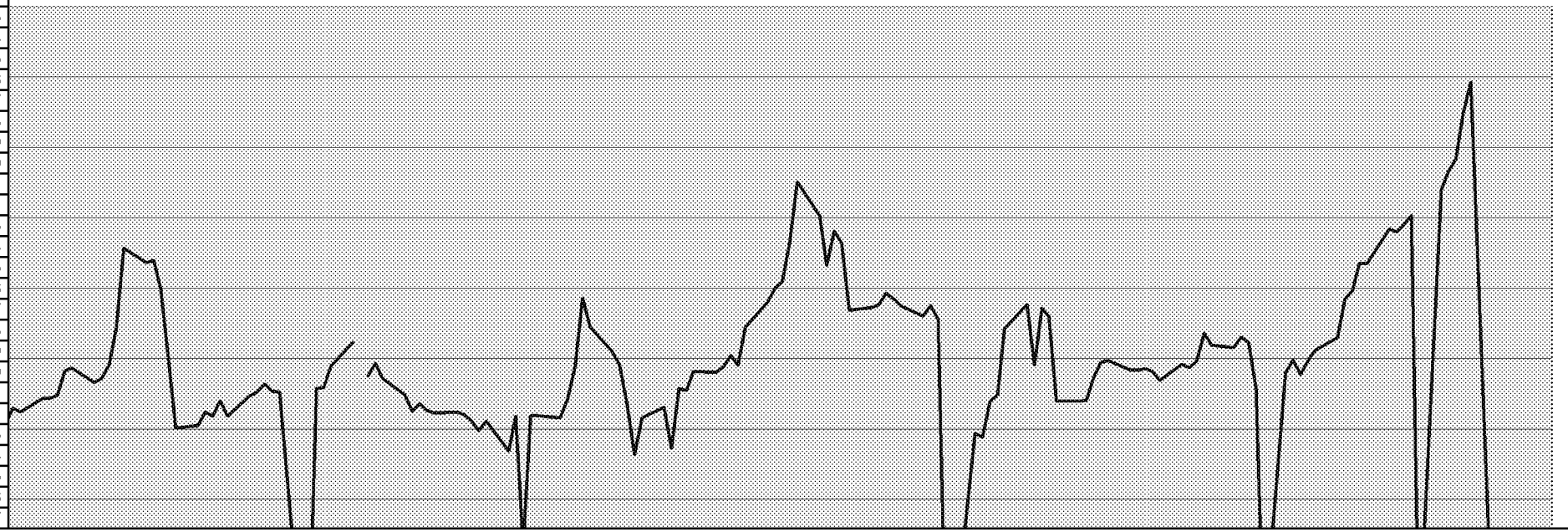
VLOOKUP	ITS Europe
Division	(All)

Sum of Long Inv TD Repo Rch Bfts BPM	
Benefit split	Total
Corporate	2,505,708,120
Governments	20,055,769,161
Grand Total	22,561,477,281

Split by Entity

Sum of Long Inv TD Repo Rch Bfts BPM	
DBS Entity	Total
0000	12,455,933,044
0059	21,322,187,022
0061	210,746,385
0083	2,638,774,016
0183	13,324,202,295
0187	118,768,996
0C11	3,301,708
(blank)	
0513	4,247,021
0A80	546,094
0928	158,807
0370	246,748,431
0477	45,125,035
007D	10,198,592
0929	3,907,504
091F	(1,452,751)
Grand Total	50,383,392,199

5/108 Total



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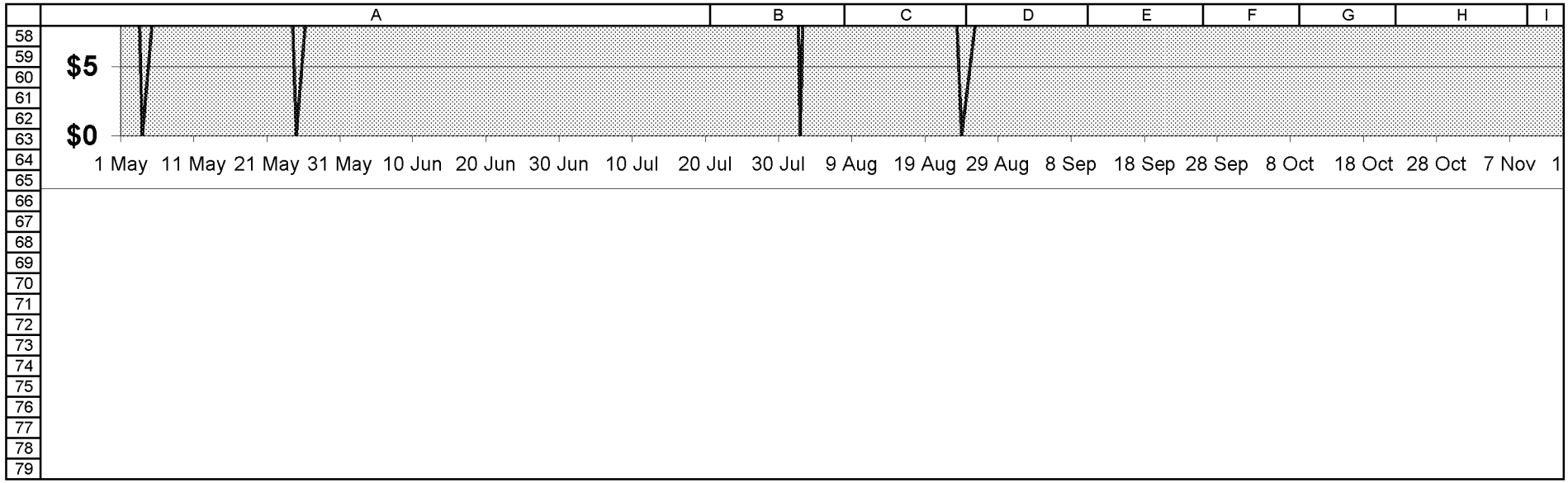
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.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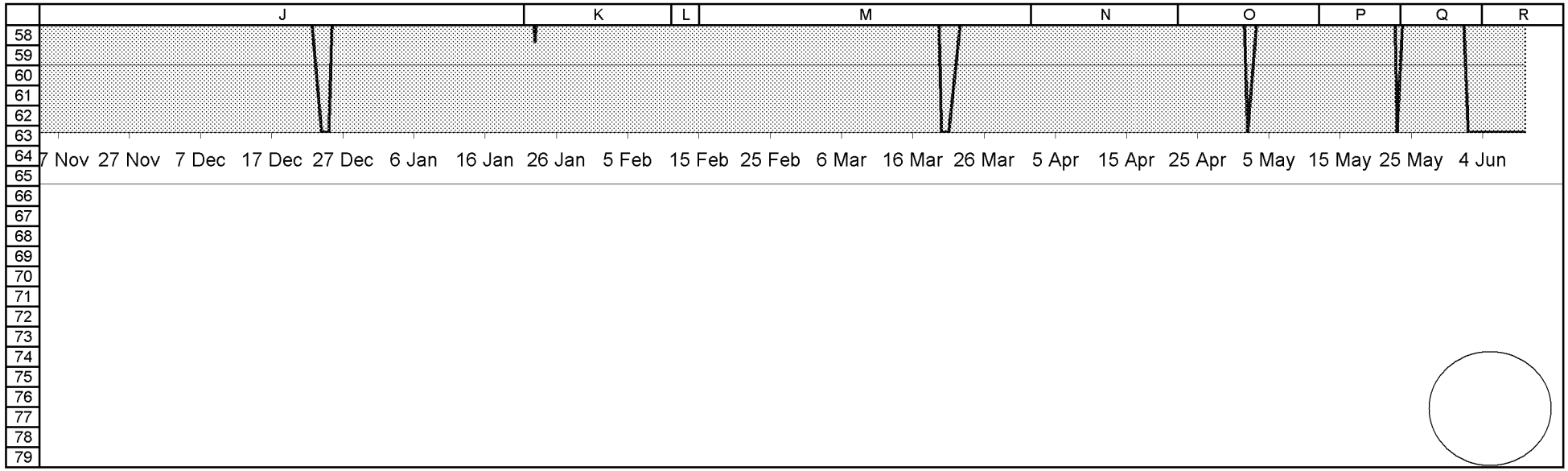

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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3	**System, Region & Division Concantenation**		**VLOOKUP**
4	TMSSUM AMERICAS	PRINCIPAL INVESTING	MTS America
5	TMSSUM AMERICAS	PRINCIPAL INVESTING	MTS America
6	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
7	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
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48	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	C	D	E
1	**Total Repo 105 /108 Detail New (Cross System) - 30 May 2008**		
2			
3	**Division**	**Region**	**Source System**
4	PRINCIPAL INVESTING	SUM AMERICAS	TMS
5	PRINCIPAL INVESTING	SUM AMERICAS	TMS
6	SUM-EQUITIES	SUM AMERICAS	TMS
7	SUM-EQUITIES	SUM AMERICAS	TMS
8	SUM-EQUITIES	SUM AMERICAS	TMS
9	SUM-EQUITIES	SUM AMERICAS	TMS
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46	SUM-EQUITIES	SUM AMERICAS	TMS
47	SUM-EQUITIES	SUM AMERICAS	TMS
48	SUM-EQUITIES	SUM AMERICAS	TMS

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3	**BPM Level 0**	**BPM Level 1**	**BPM Level 2**	**Cost Centre**	**Account**
4	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	00176	93114220
5	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR RISK MANAGED	00176	93114331
6	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	48322	93117685
7	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	FACILITATION	51307	93118170
8	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	FACILITATION	51307	93118170
9	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100	93117152
10	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100	93117152
11	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100	93117152
12	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100	93117217
13	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100	93117217
14	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	PRINCIPAL	51311	93118076
15	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	REAL IVOL	43166	93117555
16	LIQUID MARKETS AMERICAS	AMERICAS CASH	AVERAGE PRICE ACCOUNT	48370	93115314
17	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	AVERAGE PRICE ACCOUNT	48369	93115777
18	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	25438	93111530
19	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	25438	93111530
20	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	25438	93111530
21	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	24604	93111508
22	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	24604	93111508
23	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	24604	93111508
24	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	51335	93114714
25	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	51335	93114714
26	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93111621
27	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93111621
28	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93111625
29	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93111629
30	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93111629
31	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93111637
32	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93111647
33	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93111663
34	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93111677
35	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93117662
36	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93117663
37	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93120026
38	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93120027
39	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93120027
40	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93120028
41	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93120029
42	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038	93120049
43	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW	51329	93115662
44	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW	51331	95126145
45	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW	51331	95126145
46	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB	51320	93111571
47	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB	51320	93111571
48	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB	51320	93111571

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3	**Account Name**	**Product**	**ISIN**
4	CAPITAL MARKETS STRUCTURE	H4594440	US45337C1027
5	RISK ARB HIGH YIELD TRD BLCKED	N0073310	US63936L1008
6	DALEV	P0198410	US6907421019
7	VAUGHT FACIL	54693020	US601073AD10
8	VAUGHT FACIL	V0039440	US92769L1017
9	PROVOL	55328550	US590188W463
10	PROVOL	5BBGXF90	US929042AC30
11	PROVOL	C4539030	US1845021021
12	FINANCIALS	55328550	US590188W463
13	FINANCIALS	5BBGXF90	US929042AC30
14	N-KLP TMS ACCOUNT	Y0023020	US9843321061
15	IRENE GARBER VOLATILITY	H0075710	US45104G1040
16	AVERAGE PRICE	H4594440	US45337C1027
17	RELATIVE VALUE AVERAGE PRICE	L5260050	US5404241086
18	LEHMAN BROTHERS INC	C4539030	US1845021021
19	LEHMAN BROTHERS INC	E0004540	US2856611049
20	LEHMAN BROTHERS INC	Y0023020	US9843321061
21	LEHMAN BROTHERS INC	C4539030	US1845021021
22	LEHMAN BROTHERS INC	E0004540	US2856611049
23	LEHMAN BROTHERS INC	H0138380	US4470111075
24	PROP TRADING	P4565170	US7170811035
25	PROP TRADING	Y0023020	US9843321061
26	RUSSELL 1000	P0198410	US6907421019
27	RUSSELL 1000	P4565170	US7170811035
28	S&P 500 VALUE	P4565170	US7170811035
29	RUSSELL 1000 VALUE	P0198410	US6907421019
30	RUSSELL 1000 VALUE	P4565170	US7170811035
31	DJ US HTLHCRE	P4565170	US7170811035
32	CBOE S&P 100	P4565170	US7170811035
33	PHARM HLDRS	P4565170	US7170811035
34	WISDOMTREE DVD TOP 100 FUND	P0198410	US6907421019
35	ISHARES MORNINGSTAR MID VALUE	P0198410	US6907421019
36	ISHARES MORNINGSTAR MID GROWTH	N0073310	US63936L1008
37	GOLDMAN SOFTWARE	N0073310	US63936L1008
38	RUSSELL MIDCAP	N0073310	US63936L1008
39	RUSSELL MIDCAP	P0198410	US6907421019
40	RUSSELL GROWTH	N0073310	US63936L1008
41	RUSSELL VALUE	P0198410	US6907421019
42	ISHARES NYSE 100 INDEX FUND	P4565170	US7170811035
43	PROPRIETARY EQUITY TRADING	P4565170	US7170811035
44	N-KDS TMS ACCOUNT	N0073310	US63936L1008
45	N-KDS TMS ACCOUNT	P4565170	US7170811035
46	INDEX ARB DESK JF1	C4539030	US1845021021
47	INDEX ARB DESK JF1	P4565170	US7170811035
48	INDEX ARB DESK JF1	Y0023020	US9843321061

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3	**Product Name**	**Long Inv TD Repo Rch Bfts BPM**
4	***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC	14,708,356
5	NAVTEQ CORP	70,471,948
6	OWENS CORNING	38,029
7	MILLIPORE CORP SR NT CONV R/MD 3.75 06/01/2026	5,249,593
8	VIRGIN MEDIA INC	676,356
9	MERRILL LYNCH & CO INC	20,331,434
10	VORNADO RLTY TR GTD SR DEB CONV R/MD 2.85 04/01/2027	8,417,151
11	CLEAR CHANNEL COMMUNICATIONS INC	922,967
12	MERRILL LYNCH & CO INC	281,150
13	VORNADO RLTY TR GTD SR DEB CONV R/MD 2.85 04/01/2027	6,060
14	YAHOO INC	210,379
15	***ICICI BANK LTD SPONSORED ADR	3,273,847
16	***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC	97
17	LOEWS CORP	3,901,128
18	CLEAR CHANNEL COMMUNICATIONS INC	11,344,994
19	ELECTRONIC DATA SYSTEMS CORP NEW	15,256,597
20	YAHOO INC	1,807,877
21	CLEAR CHANNEL COMMUNICATIONS INC	2,567,320
22	ELECTRONIC DATA SYSTEMS CORP NEW	7,225,374
23	HUNTSMAN CORP	3,117,149
24	PFIZER INC	864,056
25	YAHOO INC	50,158
26	OWENS CORNING	12
27	PFIZER INC	559
28	PFIZER INC	418
29	OWENS CORNING	214
30	PFIZER INC	7,721
31	PFIZER INC	2,127
32	PFIZER INC	326
33	PFIZER INC	33,335
34	OWENS CORNING	266
35	OWENS CORNING	88
36	NAVTEQ CORP	22,699
37	NAVTEQ CORP	3,005
38	NAVTEQ CORP	3,545
39	OWENS CORNING	130
40	NAVTEQ CORP	2,767
41	OWENS CORNING	377
42	PFIZER INC	3
43	PFIZER INC	30,789
44	NAVTEQ CORP	6,013
45	PFIZER INC	11,474,876
46	CLEAR CHANNEL COMMUNICATIONS INC	95,386
47	PFIZER INC	1,407,448
48	YAHOO INC	64,576

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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3	**DBS Entity**	**Benefit split**
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45	0059	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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49	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
50	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
51	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
52	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
53	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
54	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
55	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
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71	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
72	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
73	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
74	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
75	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
76	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
77	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
78	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
79	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
80	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
81	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
82	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
83	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
84	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
85	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
86	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
87	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
88	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
89	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
90	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
91	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
92	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
93	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
94	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
95	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
96	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

	C	D	E
49	SUM-EQUITIES	SUM AMERICAS	TMS
50	SUM-EQUITIES	SUM AMERICAS	TMS
51	SUM-EQUITIES	SUM AMERICAS	TMS
52	SUM-EQUITIES	SUM AMERICAS	TMS
53	SUM-EQUITIES	SUM AMERICAS	TMS
54	SUM-EQUITIES	SUM AMERICAS	TMS
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56	SUM-EQUITIES	SUM AMERICAS	TMS
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93	SUM-EQUITIES	SUM AMERICAS	TMS
94	SUM-EQUITIES	SUM AMERICAS	TMS
95	SUM-EQUITIES	SUM AMERICAS	TMS
96	SUM-EQUITIES	SUM AMERICAS	TMS

	F	G	H	I	J
49	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	JV TRADING	51327	95121749
50	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	24160	93117498
51	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	OTHER FLOW VOL AMERICA	43788	93114751
52	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967	93113116
53	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967	93113116
54	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967	93115692
55	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967	93117174
56	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967	93117177
57	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967	93117179
58	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	51339	95200019
59	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	53084	93920099
60	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	53084	95126118
61	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	53084	95126118
62	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	53084	95126130
63	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111517
64	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111517
65	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111519
66	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111519
67	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111519
68	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111519
69	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111519
70	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111519
71	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111532
72	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111532
73	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111532
74	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111532
75	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	42005	93111687
76	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED VWAP	42003	93115576
77	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117	93115553
78	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	42004	93115545
79	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	42004	93115545
80	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	42004	93115577
81	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	42004	93117397
82	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	42004	93117397
83	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	42004	93117397
84	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93113109
85	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93113109
86	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93113109
87	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93113109
88	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93113109
89	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93117236
90	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93117236
91	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93117297
92	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	20245	93116092
93	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	20245	93116092
94	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	20245	93116092
95	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121596
96	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121596

	K	L	M
49	N-SFLFL2	P4565170	US7170811035
50	N-TBC TMS HEDGE ACCOUNT	P4565170	US7170811035
51	PROP TRADING	H0075710	US45104G1040
52	CUSTOMER FLOW-SINGLE STOCK	A0018010	US0153511094
53	CUSTOMER FLOW-SINGLE STOCK	P4565170	US7170811035
54	PROP	A0018010	US0153511094
55	N-RTL1	C4539030	US1845021021
56	N-BOX	Y0023020	US9843321061
57	N-SEM	C4539030	US1845021021
58	N-BOO TMS HEDGE ACCOUNT	Y0023020	US9843321061
59	LBSF INC N-EM5	H0138380	US4470111075
60	N-EM4	V0039440	US92769L1017
61	N-EM4	Y0023020	US9843321061
62	N-SMC TMS ACCOUNT	V0039440	US92769L1017
63	PROGRAMS AVERAGE PRICE #1	C4960560	US1941621039
64	PROGRAMS AVERAGE PRICE #1	P4565170	US7170811035
65	LONDON PROGRAM AVG PRICE	A4377170	US0015471081
66	LONDON PROGRAM AVG PRICE	C0145850	US1270971039
67	LONDON PROGRAM AVG PRICE	C4960560	US1941621039
68	LONDON PROGRAM AVG PRICE	H4351670	US45245W1099
69	LONDON PROGRAM AVG PRICE	L5260050	US5404241086
70	LONDON PROGRAM AVG PRICE	N6730060	US6700061053
71	ASIAN PROGRAM AVG PRICE	A4377170	US0015471081
72	ASIAN PROGRAM AVG PRICE	C0145850	US1270971039
73	ASIAN PROGRAM AVG PRICE	C4960560	US1941621039
74	ASIAN PROGRAM AVG PRICE	L5260050	US5404241086
75	PROFUNDS FACILITATION	V0039440	US92769L1017
76	G VWAP FACILITATION (EQ794)	V0039440	US92769L1017
77	PROGRAM AGENCY 4AG	N0073310	US63936L1008
78	PROP TRADING	V0020940	US92855S1015
79	PROP TRADING	Y0023020	US9843321061
80	PROGRAM AGENCY TB8	A1317340	US0049302021
81	RISK 12	P0198410	US6907421019
82	RISK 12	V0039440	US92769L1017
83	RISK 12	Y0023020	US9843321061
84	AMM LBI	E0004540	US2856611049
85	AMM LBI	H0075710	US45104G1040
86	AMM LBI	M0151500	US60467R1005
87	AMM LBI	P4565170	US7170811035
88	AMM LBI	Y0023020	US9843321061
89	N-AMMEQ2 TMS ACCOUNT	P4565170	US7170811035
90	N-AMMEQ2 TMS ACCOUNT	Y0023020	US9843321061
91	N-AMM2 TMS HEDGE ACCOUNT	E0004540	US2856611049
92	QUANTS 7	E0004540	US2856611049
93	QUANTS 7	M0151500	US60467R1005
94	QUANTS 7	P0198410	US6907421019
95	COR-LBSF	P4565170	US7170811035
96	COR-LBSF	S0196790	US8597372072

	N	O
49	PFIZER INC	650,940
50	PFIZER INC	91,264
51	***ICICI BANK LTD SPONSORED ADR	751,392
52	ALEXION PHARMACEUTICALS INC	1,377,544
53	PFIZER INC	12,966,905
54	ALEXION PHARMACEUTICALS INC	136,764
55	CLEAR CHANNEL COMMUNICATIONS INC	18,182
56	YAHOO INC	181,682
57	CLEAR CHANNEL COMMUNICATIONS INC	804,337
58	YAHOO INC	183,858
59	HUNTSMAN CORP	101,526
60	VIRGIN MEDIA INC	94
61	YAHOO INC	26
62	VIRGIN MEDIA INC	2,528,003
63	COLGATE PALMOLIVE CO	43,278
64	PFIZER INC	41,401
65	AK STEEL HOLDING CORP	140,722
66	CABOT OIL & GAS CORP	230,878
67	COLGATE PALMOLIVE CO	317,071
68	IMCLONE SYSTEMS INC	274,554
69	LOEWS CORP	68,570
70	NOVELL INC	49,560
71	AK STEEL HOLDING CORP	242,820
72	CABOT OIL & GAS CORP	180,148
73	COLGATE PALMOLIVE CO	616,965
74	LOEWS CORP	131,086
75	VIRGIN MEDIA INC	532
76	VIRGIN MEDIA INC	4,591
77	NAVTEQ CORP	3,983
78	***VIVO PARTICIPACOES S A SPONSORED ADR REPSTG PFD	290,831
79	YAHOO INC	44,331
80	ACTIVISION INC NEW	3,070,177
81	OWENS CORNING	437
82	VIRGIN MEDIA INC	25,166
83	YAHOO INC	8,415
84	ELECTRONIC DATA SYSTEMS CORP NEW	1,948,753
85	***ICICI BANK LTD SPONSORED ADR	500,966
86	MIRANT CORP NEW	1,029,454
87	PFIZER INC	6,212,767
88	YAHOO INC	2,485,312
89	PFIZER INC	6,179
90	YAHOO INC	4,588
91	ELECTRONIC DATA SYSTEMS CORP NEW	3,048
92	ELECTRONIC DATA SYSTEMS CORP NEW	347
93	MIRANT CORP NEW	63,113
94	OWENS CORNING	7,867
95	PFIZER INC	718,517
96	STERLITE INDUSTRIES INDIA LIMITED ADR	2,116,584

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97	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
98	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
99	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
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102	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
103	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
104	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
105	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
106	TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
107	ITSSUM ASIA	SUM-EQUITIES	ITS Asia
108	ITSSUM ASIA	SUM-EQUITIES	ITS Asia
109	ITSSUM ASIA	SUM-EQUITIES	ITS Asia
110	ITSSUM ASIA	SUM-EQUITIES	ITS Asia
111	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
112	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
113	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
114	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
115	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
116	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
117	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
118	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
119	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
120	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
121	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
122	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
123	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
124	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
125	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
126	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
127	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
128	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
129	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
130	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
131	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
132	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
133	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
134	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
135	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
136	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
137	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
138	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
139	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
140	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
141	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
142	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
143	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
144	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global

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97	SUM-EQUITIES	SUM AMERICAS	TMS
98	SUM-EQUITIES	SUM AMERICAS	TMS
99	SUM-EQUITIES	SUM AMERICAS	TMS
100	SUM-EQUITIES	SUM AMERICAS	TMS
101	SUM-EQUITIES	SUM AMERICAS	TMS
102	SUM-EQUITIES	SUM AMERICAS	TMS
103	SUM-EQUITIES	SUM AMERICAS	TMS
104	SUM-EQUITIES	SUM AMERICAS	TMS
105	SUM-EQUITIES	SUM AMERICAS	TMS
106	SUM-EQUITIES	SUM AMERICAS	TMS
107	SUM-EQUITIES	SUM ASIA	ITS
108	SUM-EQUITIES	SUM ASIA	ITS
109	SUM-EQUITIES	SUM ASIA	ITS
110	SUM-EQUITIES	SUM ASIA	ITS
111	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
112	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
113	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
114	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
115	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
116	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
117	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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131	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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133	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
134	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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138	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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140	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
141	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
142	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
143	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
144	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
97	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121727
98	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121727
99	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121794
100	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121795
101	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121796
102	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121796
103	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	26680	95121618
104	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	26680	95121618
105	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372	93920105
106	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372	93920105
107	ASIA EXECUTION SERVICES	ASIA CASH	INDIA EQUITIES	56800	0730080K1
108	ASIA EXECUTION SERVICES	SYSTEMATIC TRADING ASIA	SYS TRADING JAPAN	45082	078007697
109	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	24149	0710079L4
110	VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN	50759	0760063F0
111	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION	24801	071002588
112	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION	24801	071002588
113	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION	24801	071002620
114	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION	24801	071002620
115	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	PROP	25099	073006751
116	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	PROP	25099	073006751
117	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	PROP	25099	073006751
118	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	PROP	25099	073006751
119	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EDPP	51429	072004TG9
120	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EDPP	51429	076005461
121	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EDPP	51429	076005461
122	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EDPP	51429	076008663
123	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EDPP	51429	076008663
124	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EDPP	51429	076008663
125	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EDPP	51429	076008663
126	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EDPP	51429	076008663
127	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EDPP	51429	076008663
128	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EDPP	52248	0720039V0
129	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46235	0710022Q1
130	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46235	0710022Q1
131	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46235	0710022R9
132	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46236	0710022S7
133	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46236	0710022T5
134	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46236	0710022T5
135	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46236	0710047Y5
136	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	47622	071005B19
137	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	47622	071005B27
138	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	47622	071005B27
139	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS	43093	071005H88
140	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410	0720034R4
141	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410	0720034R4
142	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410	072004LT9
143	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410	072004LV4
144	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410	072004LZ5

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LBEX-DOCID 2078195

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97	STRUCTURED FLOW VOL	A1317340	US0049302021
98	STRUCTURED FLOW VOL	V0039440	US92769L1017
99	N-USL	P4565170	US7170811035
100	N-USM	P4565170	US7170811035
101	N-USS	H0075710	US45104G1040
102	N-USS	P4565170	US7170811035
103	LBSF VOL AM FLIP ACCT LONG	H0075710	US45104G1040
104	LBSF VOL AM FLIP ACCT LONG	P4565170	US7170811035
105	LBSF N-DPE	C4539030	US1845021021
106	LBSF N-DPE	P4565170	US7170811035
107	INDPROPSINGHC	45104G104	US45104G1040
108	H-QA1 LBCCA-AUS	008295123	AU000000FMG4
109	T-C32	966644742	JP373300PS49
110	H-HKT	008295123	AU000000FMG4
111	CB FINANCIALS TDG	1BE272989	BE0933899800
112	CB FINANCIALS TDG	231215666	XS0147484074
113	CB TEC TRADING	0025972B5	NL0000226223
114	CB TEC TRADING	1FR344314	FR0010209387
115	CAP STR ARB	1BE272989	BE0933899800
116	CAP STR ARB	1DE527446	DE000A0GQN60
117	CAP STR ARB	1FR344314	FR0010209387
118	CAP STR ARB	231215666	XS0147484074
119	REL VAL PRE EVENT	001853290	GB0007995243
120	INTERNATIONAL SWIT	026312041	IT0003497176
121	INTERNATIONAL SWIT	1GB432205	GB00B29MWZ99
122	EURO RISK ARB	001032051	GB0007188757
123	EURO RISK ARB	001070929	GB0002570330
124	EURO RISK ARB	005648936	US2856611049
125	EURO RISK ARB	008677155	US3742761030
126	EURO RISK ARB	184502102	US1845021021
127	EURO RISK ARB	1GB346413	GB0034380518
128	EURORISK ARB OPT	005299169	US9843321061
129	EQUITIES BOOK 1	011717451	GB00B1XZS820
130	EQUITIES BOOK 1	1NL356721	GB00B03MLX29
131	EQUITIES BOOK 2	1GB285595	GB00B04QKW59
132	BACK	1GB285595	GB00B04QKW59
133	FRONT	001081397	GB00B1KJJ408
134	FRONT	1GB073017	GB00B1WQCS47
135	GAP	001701184	SE0000108656
136	JM2 PARIS	1GB425175	GB00B0N8QD54
137	JM3 MIDCAP	001081397	GB00B1KJJ408
138	JM3 MIDCAP	1GB073017	GB00B1WQCS47
139	CONSUMERS POD 3	1GB425175	GB00B0N8QD54
140	RR TMT	026312041	IT0003497176
141	RR TMT	1US648454	US92769L1017
142	RETINA TRADING 4	011208550	GB0005405286
143	RETINA TRADING 5	001787506	GB0006320161
144	RETINA TRADING 7	015049901	SE0000667925

	N	O
97	ACTIVISION INC NEW	2,919,600
98	VIRGIN MEDIA INC	2,085,973
99	PFIZER INC	676,656
100	PFIZER INC	196,007
101	***ICICI BANK LTD SPONSORED ADR	258,380
102	PFIZER INC	5,820
103	***ICICI BANK LTD SPONSORED ADR	5,004,241
104	PFIZER INC	707,929
105	CLEAR CHANNEL COMMUNICATIONS INC	891,433
106	PFIZER INC	206,602
107	ICICI BANK LTD 1 ADR REPR 02.00 SHR	1,155,121
108	FORTESCUE METALS GROSHR AUD 0.00AUD	179,213
109	NEC CORP CNVBND#10 (6701) 1 %30Sep11	4,306,688
110	FORTESCUE METALS GROSHR AUD 0.00AUD	984,460
111	FORTIS BANK SA/NV CNVBND#CASH FRN PERP	4,681,129
112	FORTFINLUX SA CNVBND#REGS FRN PERP	514,748
113	STMICROELECTRONICS NSHR EUR 1.04EUR	2,067
114	CAP GEMINI SA CNVBND#CAP 1 %01Jan12	641,902
115	FORTIS BANK SA/NV CNVBND#CASH FRN PERP	102,283,413
116	BAYER CAPITAL CORP B CONV BOND 6.625%01Jun09	159,094,647
117	CAP GEMINI SA CNVBND#CAP 1 %01Jan12	15,119,462
118	FORTFINLUX SA CNVBND#REGS FRN PERP	17,653,437
119	SHANKS GROUP PLC ORD GBP 10.00GBP	3,728,927
120	TELECOM ITALIA SHR EUR 0.55EUR	389,708
121	THOMSON REUTERS PLC ORD GBP 25.00GBP	133,627
122	RIO TINTO PLC ORD GBP 10.00GBP	54,541,139
123	TDG PLC ORD GBP 1.00GBP	3,575,283
124	ELECTRONIC DATA SYSTEMS CORP NEW	11,254,558
125	GETTY IMAGES INC SHR USD 0.01USD	12,243,639
126	CLEAR CHANNEL COMMUNICATIONS INC	9,232,309
127	TITAN EUROPE PLC/WORORD GBP 40.00GBP	8,573,177
128	YAHOO INC	1,546,063
129	ANGLO AMERICAN PLC ORD USD 0.54GBP	248,542
130	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	947,573
131	BRITISH ENERGY GROUPORD GBP 10.00GBP	487,955
132	BRITISH ENERGY GROUPORD GBP 10.00GBP	354,040
133	WHITBREAD PLC ORD GBP 76.79GBP	1,269,842
134	INTERCONTINENTAL HOTORD GBP 13.61GBP	394,655
135	ERICSSON B SHR SEK 0.00SEK	1,390,978
136	BRITVIC PLC ORD GBP 20.00GBP	10,970
137	WHITBREAD PLC ORD GBP 76.79GBP	801,693
138	INTERCONTINENTAL HOTORD GBP 13.61GBP	392,843
139	BRITVIC PLC ORD GBP 20.00GBP	14,091
140	TELECOM ITALIA SHR EUR 0.55EUR	1,020,725
141	VIRGIN MEDIA INC SHR USD 0.01USD	86,865
142	HSBC HOLDINGS PLC ORD USD 0.50GBP	890,846
143	INTERNATIONAL POWER ORD GBP 0.50GBP	189,947
144	TELIASONERA AB SHR SEK 0.00SEK	657,894

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97	0059	
98	0059	
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145	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
146	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
147	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
148	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
149	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
150	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
151	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
152	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
153	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
154	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
155	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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162	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
163	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
164	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
165	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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167	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
168	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
169	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
170	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
171	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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184	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
185	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
186	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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189	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
190	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
191	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
192	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global

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145	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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191	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
192	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS

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145	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410	077007441
146	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA	51411	072009905
147	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA	51411	073001927
148	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA	51411	073001927
149	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA	51411	073001927
150	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS	29548	071002711
151	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS	29548	071002JP5
152	EUROPE EXEC SVCS	EUROPE CASH	MEDIA	23585	071002919
153	EUROPE EXEC SVCS	EUROPE CASH	MEDIA	23585	071002943
154	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING	49013	071002KT5
155	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING	49013	071005FZ0
156	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING	49013	071005FZ0
157	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING	49013	0720034B9
158	EUROPE EXEC SVCS	EUROPE CASH	OILSAND MINING	49013	0720034B9
159	EUROPE EXEC SVCS	EUROPE CASH	TELECOM	25658	078009438
160	EUROPE EXEC SVCS	EUROPE CASH	UTILITIES	51418	072003296
161	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002C15
162	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002C15
163	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002C15
164	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002DZ9
165	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002DZ9
166	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FL8
167	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FL8
168	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FL8
169	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FL8
170	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FL8
171	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FR5
172	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FR5
173	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FR5
174	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	0720036S0
175	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	0720036S0
176	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	0720036S0
177	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	0720045N0
178	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004HX5
179	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004HY3
180	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004LM4
181	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004M01
182	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004M01
183	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004M01
184	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R48
185	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R48
186	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R48
187	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R48
188	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R48
189	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R48
190	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R48
191	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R48
192	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R89

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145	SS CONSUMER	1GB425175	GB00B0N8QD54
146	TECH INDICATORS	127097103	US1270971039
147	ANALYST STAT	011208550	GB0005405286
148	ANALYST STAT	1GB425175	GB00B0N8QD54
149	ANALYST STAT	1GB432205	GB00B29MWZ99
150	FINANCIALS FRONT	001806124	GB0005405286
151	SPEC FIN A	003235413	GB00B1YW4409
152	MEDIA FRONT	1GB432205	GB00B29MWZ99
153	MEDIA PROP	1GB432205	GB00B29MWZ99
154	ENERY POD 1	001831723	AT0000743059
155	ENERGY POD 3	001032051	GB0007188757
156	ENERGY POD 3	021026364	GB0031411001
157	OILS TECHNICALS	021026364	GB0031411001
158	OILS TECHNICALS	1GB461261	GB00B2QPKJ12
159	TELECOM PROP	015049901	SE0000667925
160	UTILITIES PROP	001032051	GB0007188757
161	QUANT HP 4	001428952	GB0006043169
162	QUANT HP 4	001535293	GB0006462336
163	QUANT HP 4	1GB425175	GB00B0N8QD54
164	QUANT HP 8	001081397	GB00B1KJJ408
165	QUANT HP 8	1GB073017	GB00B1WQCS47
166	QUANT QT 2	011208550	GB0005405286
167	QUANT QT 2	015049901	SE0000667925
168	QUANT QT 2	021026364	GB0031411001
169	QUANT QT 2	1GB073017	GB00B1WQCS47
170	QUANT QT 2	1GB356362	GB00B03MLX29
171	QUANT QT 3	000924522	GB0001625572
172	QUANT QT 3	001428952	GB0006043169
173	QUANT QT 3	1GB285595	GB00B04QKW59
174	EVENT EARNINGS EU	001464189	DK0060102614
175	EVENT EARNINGS EU	001701184	SE0000108656
176	EVENT EARNINGS EU	015049901	SE0000667925
177	CLIENT FAC RISK V6	011208550	GB0005405286
178	QUANTITATIVE EQ 0	1US223035	US63936L1008
179	QUANTITATIVE EQ 1	717081103	US7170811035
180	QUANTITATIVE EQ 8	011208550	GB0005405286
181	ANALYST MOMENTUM I	001032051	GB0007188757
182	ANALYST MOMENTUM I	011717451	GB00B1XZS820
183	ANALYST MOMENTUM I	1NL356721	GB00B03MLX29
184	TACTICAL TRDG S6	000924522	GB0001625572
185	TACTICAL TRDG S6	001081397	GB00B1KJJ408
186	TACTICAL TRDG S6	001535293	GB0006462336
187	TACTICAL TRDG S6	001853290	GB0007995243
188	TACTICAL TRDG S6	003235413	GB00B1YW4409
189	TACTICAL TRDG S6	1GB073017	GB00B1WQCS47
190	TACTICAL TRDG S6	1GB285595	GB00B04QKW59
191	TACTICAL TRDG S6	1GB425175	GB00B0N8QD54
192	EUROPEAN FACTORIAL	1GB373151	JE00B24DK975

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145	BRITVIC PLC ORD GBP 20.00GBP	4,826
146	CABOT OIL & GAS CORP	90,146
147	HSBC HOLDINGS PLC ORD USD 0.50GBP	48,938
148	BRITVIC PLC ORD GBP 20.00GBP	534
149	THOMSON REUTERS PLC ORD GBP 25.00GBP	815
150	HSBC HOLDINGS PLC SHR USD 0.50HKD	854
151	3I GROUP PLC ORD GBP 73.86GBP	249,429
152	THOMSON REUTERS PLC ORD GBP 25.00GBP	662
153	THOMSON REUTERS PLC ORD GBP 25.00GBP	77
154	OMV AG SHR EUR 0.00EUR	822,458
155	RIO TINTO PLC ORD GBP 10.00GBP	1,285,229
156	XSTRATA PLC ORD USD 0.50GBP	1,732,667
157	XSTRATA PLC ORD USD 0.50GBP	824,155
158	FRESNILLO PLC ORD USD 0.50GBP	203,909
159	TELIASONERA AB SHR SEK 0.00SEK	5,606,829
160	RIO TINTO PLC ORD GBP 10.00GBP	6,573,590
161	WM MORRISON SUPERMARORD GBP 10.00GBP	31,784
162	UNITED UTILITIES PLCORD GBP 100.00GBP	8,224
163	BRITVIC PLC ORD GBP 20.00GBP	438
164	WHITBREAD PLC ORD GBP 76.79GBP	8,830
165	INTERCONTINENTAL HOTORD GBP 13.61GBP	4,819
166	HSBC HOLDINGS PLC ORD USD 0.50GBP	9,115
167	TELIASONERA AB SHR SEK 0.00SEK	13,431
168	XSTRATA PLC ORD USD 0.50GBP	30,612
169	INTERCONTINENTAL HOTORD GBP 13.61GBP	12,093
170	ROYAL DUTCH SHELL PLORD EUR 0.07GBP A SHS	6,668
171	CABLE & WIRELESS PLCORD GBP 25.00GBP	230,874
172	WM MORRISON SUPERMARORD GBP 10.00GBP	153,129
173	BRITISH ENERGY GROUPORD GBP 10.00GBP	18,638
174	NOVO NORDISK A/S SHR DKK 1.00DKK	384,616
175	ERICSSON B SHR SEK 0.00SEK	334,425
176	TELIASONERA AB SHR SEK 0.00SEK	34,745
177	HSBC HOLDINGS PLC ORD USD 0.50GBP	7,594
178	NAVTEQ CORP SHR USD 0.00USD	752,847
179	PFIZER INC	563,346
180	HSBC HOLDINGS PLC ORD USD 0.50GBP	14,306
181	RIO TINTO PLC ORD GBP 10.00GBP	87,985
182	ANGLO AMERICAN PLC ORD USD 0.54GBP	16,556
183	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	24,017
184	CABLE & WIRELESS PLCORD GBP 25.00GBP	332,730
185	WHITBREAD PLC ORD GBP 76.79GBP	647,300
186	UNITED UTILITIES PLCORD GBP 100.00GBP	575,429
187	SHANKS GROUP PLC ORD GBP 10.00GBP	23,689
188	3I GROUP PLC ORD GBP 73.86GBP	1,335,002
189	INTERCONTINENTAL HOTORD GBP 13.61GBP	321,715
190	BRITISH ENERGY GROUPORD GBP 10.00GBP	49,469
191	BRITVIC PLC ORD GBP 20.00GBP	5,636
192	ETFS SHORT CRUDE OIL ETF	13,752,107

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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193	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
194	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
195	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
196	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
197	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
198	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
199	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
200	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
201	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
202	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
203	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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207	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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209	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
210	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
211	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
212	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
213	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
214	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
215	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
216	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
217	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
218	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
219	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
220	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
221	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
222	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
223	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
224	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
225	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
226	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
227	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
228	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
229	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
230	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
231	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
232	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
233	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
234	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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236	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
237	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
238	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
239	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
240	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global

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LEHMAN BROTHERS HOLDINGS, INC.

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193	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
194	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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196	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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227	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
228	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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232	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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234	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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236	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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239	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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193	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004XY5
194	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004XY5
195	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004XY5
196	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004XY5
197	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004XY5
198	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004XY5
199	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
200	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
201	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
202	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
203	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
204	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
205	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
206	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
207	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
208	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
209	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	074007899
210	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	074007899
211	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	074007899
212	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	074007899
213	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	077000941
214	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	077000941
215	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	077000941
216	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	079000063
217	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	079000063
218	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004B45
219	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
220	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
221	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
222	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
223	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
224	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
225	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
226	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
227	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
228	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
229	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
230	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
231	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
232	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
233	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
234	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	27173	0720036H4
235	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072003890
236	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072003890
237	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072003890
238	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072005572
239	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072005572
240	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING	24751	071001499

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193	SHORT TERM MOMENTU	001032051	GB0007188757
194	SHORT TERM MOMENTU	001428952	GB0006043169
195	SHORT TERM MOMENTU	001701184	SE0000108656
196	SHORT TERM MOMENTU	011717451	GB00B1XZS820
197	SHORT TERM MOMENTU	021026364	GB0031411001
198	SHORT TERM MOMENTU	1GB285595	GB00B04QKW59
199	EVENT MOMENTUM-PQS	000924522	GB0001625572
200	EVENT MOMENTUM-PQS	001032051	GB0007188757
201	EVENT MOMENTUM-PQS	001081397	GB00B1KJJ408
202	EVENT MOMENTUM-PQS	001428952	GB0006043169
203	EVENT MOMENTUM-PQS	003235413	GB00B1YW4409
204	EVENT MOMENTUM-PQS	011208550	GB0005405286
205	EVENT MOMENTUM-PQS	011717451	GB00B1XZS820
206	EVENT MOMENTUM-PQS	021026364	GB0031411001
207	EVENT MOMENTUM-PQS	1GB073017	GB00B1WQCS47
208	EVENT MOMENTUM-PQS	1GB285595	GB00B04QKW59
209	EVENT DIVIDEND	000924522	GB0001625572
210	EVENT DIVIDEND	001535293	GB0006462336
211	EVENT DIVIDEND	003235413	GB00B1YW4409
212	EVENT DIVIDEND	1GB285595	GB00B04QKW59
213	EVENT MOMENTUM II	001464189	DK0060102614
214	EVENT MOMENTUM II	001701184	SE0000108656
215	EVENT MOMENTUM II	015049901	SE0000667925
216	INTRADAY CLOSE REV	001428952	GB0006043169
217	INTRADAY CLOSE REV	1NL356721	GB00B03MLX29
218	QCS - STOCK POSITI	127097103	US1270971039
219	QDS STOCK POS D	000924522	GB0001625572
220	QDS STOCK POS D	001081397	GB00B1KJJ408
221	QDS STOCK POS D	001428952	GB0006043169
222	QDS STOCK POS D	001464189	DK0060102614
223	QDS STOCK POS D	001535293	GB0006462336
224	QDS STOCK POS D	001596949	GB0002162385
225	QDS STOCK POS D	001724753	FR0000121881
226	QDS STOCK POS D	001831723	AT0000743059
227	QDS STOCK POS D	001853290	GB0007995243
228	QDS STOCK POS D	011208550	GB0005405286
229	QDS STOCK POS D	011717451	GB00B1XZS820
230	QDS STOCK POS D	026312041	IT0003497176
231	QDS STOCK POS D	1GB356362	GB00B03MLX29
232	QDS STOCK POS D	1NL356721	GB00B03MLX29
233	QDS STOCK POS D	989576921	DE0005937007
234	REL VAL ER STRAT	1GB432205	GB00B29MWZ99
235	VWAP STOP CLIENT	001032051	GB0007188757
236	VWAP STOP CLIENT	015049901	SE0000667925
237	VWAP STOP CLIENT	021026364	GB0031411001
238	AUTO EXECUTION WOR	001464189	DK0060102614
239	AUTO EXECUTION WOR	015049901	SE0000667925
240	INDEX CHANGES 3	1GB461261	GB00B2QPKJ12

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193	RIO TINTO PLC ORD GBP 10.00GBP	887,035
194	WM MORRISON SUPERMARORD GBP 10.00GBP	339,324
195	ERICSSON B SHR SEK 0.00SEK	1,035,456
196	ANGLO AMERICAN PLC ORD USD 0.54GBP	98,020
197	XSTRATA PLC ORD USD 0.50GBP	865,122
198	BRITISH ENERGY GROUPORD GBP 10.00GBP	17,314
199	CABLE & WIRELESS PLCORD GBP 25.00GBP	25,096
200	RIO TINTO PLC ORD GBP 10.00GBP	96,482
201	WHITBREAD PLC ORD GBP 76.79GBP	45,639
202	WM MORRISON SUPERMARORD GBP 10.00GBP	37,397
203	3I GROUP PLC ORD GBP 73.86GBP	97,448
204	HSBC HOLDINGS PLC ORD USD 0.50GBP	13,514
205	ANGLO AMERICAN PLC ORD USD 0.54GBP	10,247
206	XSTRATA PLC ORD USD 0.50GBP	89,906
207	INTERCONTINENTAL HOTORD GBP 13.61GBP	24,581
208	BRITISH ENERGY GROUPORD GBP 10.00GBP	2,685
209	CABLE & WIRELESS PLCORD GBP 25.00GBP	122,425
210	UNITED UTILITIES PLCORD GBP 100.00GBP	333,928
211	3I GROUP PLC ORD GBP 73.86GBP	457,494
212	BRITISH ENERGY GROUPORD GBP 10.00GBP	34,210
213	NOVO NORDISK A/S SHR DKK 1.00DKK	67,433
214	ERICSSON B SHR SEK 0.00SEK	47,575
215	TELIASONERA AB SHR SEK 0.00SEK	5,840
216	WM MORRISON SUPERMARORD GBP 10.00GBP	52,372
217	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	6,021
218	CABOT OIL & GAS CORP	47,157
219	CABLE & WIRELESS PLCORD GBP 25.00GBP	238,002
220	WHITBREAD PLC ORD GBP 76.79GBP	83,039
221	WM MORRISON SUPERMARORD GBP 10.00GBP	509,325
222	NOVO NORDISK A/S SHR DKK 1.00DKK	285,989
223	UNITED UTILITIES PLCORD GBP 100.00GBP	642,269
224	AVIVA PLC ORD GBP 25.00GBP	937,246
225	HAVAS SA SHR EUR 0.40EUR	12,749
226	OMV AG SHR EUR 0.00EUR	95,652
227	SHANKS GROUP PLC ORD GBP 10.00GBP	2,040
228	HSBC HOLDINGS PLC ORD USD 0.50GBP	57,328
229	ANGLO AMERICAN PLC ORD USD 0.54GBP	82,186
230	TELECOM ITALIA SHR EUR 0.55EUR	37,120
231	ROYAL DUTCH SHELL PLORD EUR 0.07GBP A SHS	16,605
232	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	125,476
233	MAN AG SHR 0.00EUR	3,076
234	THOMSON REUTERS PLC ORD GBP 25.00GBP	21,179
235	RIO TINTO PLC ORD GBP 10.00GBP	2,750
236	TELIASONERA AB SHR SEK 0.00SEK	146
237	XSTRATA PLC ORD USD 0.50GBP	2,624
238	NOVO NORDISK A/S SHR DKK 1.00DKK	51,100
239	TELIASONERA AB SHR SEK 0.00SEK	1,024
240	FRESNILLO PLC ORD USD 0.50GBP	1,415,784

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241	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING	24751	072003593
242	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
243	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
244	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
245	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
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252	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	47449	078006087
253	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	47450	076006352
254	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	47450	076006352
255	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	47451	0720034H6
256	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46124	073008427
257	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46134	071000467
258	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46135	078009594
259	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	47456	077000909
260	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	47470	077002947
261	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	47480	071000905
262	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	47480	071000905
263	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	48589	071000RD7
264	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49864	0710025Q8
265	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49864	0710025Q8
266	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49865	0710025R6
267	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49865	0710025R6
268	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49865	0710025R6
269	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49866	0710025S4
270	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49866	0710025S4
271	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49867	0710025T2
272	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49875	0710026D6
273	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49875	0710026D6
274	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49876	0710026F1
275	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49877	0710026G9
276	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49877	0710026G9
277	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49878	0710026H7
278	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	50177	0740032F0
279	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	51421	071002X87
280	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW	46181	0710008G1
281	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW	46181	0710008G1
282	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW	47489	071000947
283	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	AGGREGATED RISK	46119	0710005D1
284	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	CONVERTS STRIPPING	47492	077001154
285	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	CONVERTS STRIPPING	47492	077001154
286	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	CONVERTS STRIPPING	47493	076007343
287	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	DIVIDENDS	46132	077008852
288	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	DIVIDENDS	46132	077008852

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241	IC7 INDEX CHNGS 7	001464189	DK0060102614
242	AMM DOT LBIE	001464189	DK0060102614
243	AMM DOT LBIE	001701184	SE0000108656
244	AMM DOT LBIE	001831723	AT0000743059
245	AMM DOT LBIE	0025972B5	NL0000226223
246	AMM DOT LBIE	006632145	GB0008762899
247	AMM DOT LBIE	015049901	SE0000667925
248	AMM DOT LBIE	020548012	CH0011075394
249	AMM DOT LBIE	1GB356362	GB00B03MLX29
250	AMM DOT LBIE	1IE846290	IE00B1RR8406
251	AMM DOT LBIE	1NL356721	GB00B03MLX29
252	DELTA 1 ARB LBIE	0025972B5	NL0000226223
253	DELTA 1 INDEX BOOK	0025972B5	NL0000226223
254	DELTA 1 INDEX BOOK	1NL356721	GB00B03MLX29
255	DELTA 1 INDEX ARB	1GB432205	GB00B29MWZ99
256	NON CYCLICAL	928662215	DE0007664005
257	ENERGY/UTILITIES	928662215	DE0007664005
258	ENERGY/UTILITIES	001831723	AT0000743059
259	TECHNOLOGY SECTOR	001701184	SE0000108656
260	LBF WLD EURO INDX	003916889	NL0006034001
261	WLD SECTOR BSKTS	000924522	GB0001625572
262	WLD SECTOR BSKTS	020548012	CH0011075394
263	L-STRFRONTLBF	928662215	DE0007664005
264	L-CG_FRONT	011585577	CH0012221716
265	L-CG_FRONT	989576921	DE0005937007
266	L-TEK_FRONT	001701184	SE0000108656
267	L-TEK_FRONT	0025972B5	NL0000226223
268	L-TEK_FRONT	003916889	NL0006034001
269	L-TEL_FRONT	000924522	GB0001625572
270	L-TEL_FRONT	015049901	SE0000667925
271	L-MED_FRONT	1GB432205	GB00B29MWZ99
272	L-INS_FRONT	001596949	GB0002162385
273	L-INS_FRONT	020548012	CH0011075394
274	L-CYN_FRONT	928662215	DE0007664005
275	L-ERG_FRONT	001032051	GB0007188757
276	L-ERG_FRONT	021026364	GB0031411001
277	L-ADV_FRONT	011585577	CH0012221716
278	L-VSF	001701184	SE0000108656
279	VOL STRAT EUCLID	001701184	SE0000108656
280	EXOTICS INDEX VOL	0025972B5	NL0000226223
281	EXOTICS INDEX VOL	928662215	DE0007664005
282	WLD DISPERSION	020548012	CH0011075394
283	OTC AND STOCK TRAD	1NL356721	GB00B03MLX29
284	CONVERT STRIPPING	011585577	CH0012221716
285	CONVERT STRIPPING	1FR344314	FR0010209387
286	GBP/ITL XSP STOCK	011585577	CH0012221716
287	DIVIDEND STRATEGY	001701184	SE0000108656
288	DIVIDEND STRATEGY	1NL356721	GB00B03MLX29

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241	NOVO NORDISK A/S SHR DKK 1.00DKK	420,333
242	NOVO NORDISK A/S SHR DKK 1.00DKK	3,318,507
243	ERICSSON B SHR SEK 0.00SEK	2,176,360
244	OMV AG SHR EUR 0.00EUR	3,637,313
245	STMICROELECTRONICS NSHR EUR 1.04EUR	139,786
246	BG GROUP PLC ORD GBP 10.00GBP	4,751,675
247	TELIASONERA AB SHR SEK 0.00SEK	461,053
248	ZURICH FINANCIAL SERSHR CHF 0.10CHF	5,537,914
249	ROYAL DUTCH SHELL PLORD EUR 0.07GBP A SHS	400,641
250	SMURFIT KAPPA GROUP SHR EUR 0.00EUR	44,242
251	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	1,480,224
252	STMICROELECTRONICS NSHR EUR 1.04EUR	261
253	STMICROELECTRONICS NSHR EUR 1.04EUR	2,130,512
254	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	207
255	THOMSON REUTERS PLC ORD GBP 25.00GBP	35,999
256	VOLKSWAGEN AG SHR 0.00EUR	1,270,989
257	VOLKSWAGEN AG SHR 0.00EUR	22,370
258	OMV AG SHR EUR 0.00EUR	2,232,525
259	ERICSSON B SHR SEK 0.00SEK	169,593
260	ASML HOLDING NV SHR EUR 0.09EUR	5,161,751
261	CABLE & WIRELESS PLCORD GBP 25.00GBP	3,924
262	ZURICH FINANCIAL SERSHR CHF 0.10CHF	13,065
263	VOLKSWAGEN AG SHR 0.00EUR	170
264	ABB LTD SHR CHF 2.50CHF	13,263,965
265	MAN AG SHR 0.00EUR	142,865
266	ERICSSON B SHR SEK 0.00SEK	53,997,173
267	STMICROELECTRONICS NSHR EUR 1.04EUR	7,412,300
268	ASML HOLDING NV SHR EUR 0.09EUR	4,409,994
269	CABLE & WIRELESS PLCORD GBP 25.00GBP	90,378
270	TELIASONERA AB SHR SEK 0.00SEK	7,797,513
271	THOMSON REUTERS PLC ORD GBP 25.00GBP	544
272	AVIVA PLC ORD GBP 25.00GBP	24,787,267
273	ZURICH FINANCIAL SERSHR CHF 0.10CHF	41,392,874
274	VOLKSWAGEN AG SHR 0.00EUR	271,716,838
275	RIO TINTO PLC ORD GBP 10.00GBP	35,117,583
276	XSTRATA PLC ORD USD 0.50GBP	14,361,879
277	ABB LTD SHR CHF 2.50CHF	518,242
278	ERICSSON B SHR SEK 0.00SEK	98,364
279	ERICSSON B SHR SEK 0.00SEK	508,779
280	STMICROELECTRONICS NSHR EUR 1.04EUR	91,998
281	VOLKSWAGEN AG SHR 0.00EUR	2,295,399
282	ZURICH FINANCIAL SERSHR CHF 0.10CHF	3,290,569
283	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	24,861
284	ABB LTD SHR CHF 2.50CHF	111,521
285	CAP GEMINI SA CNVBND#CAP 1 %01Jan12	17,415,269
286	ABB LTD SHR CHF 2.50CHF	404,473
287	ERICSSON B SHR SEK 0.00SEK	502
288	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	646,935

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289	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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303	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
304	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
305	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
306	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
307	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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336	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global

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289	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
290	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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336	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS

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289	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	DIVIDENDS	46133	072006539
290	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE	42792	0760062Z7
291	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	MACRO/SPEC SITUATIONS	47446	077001816
292	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK	46934	077009439
293	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK	46997	072006448
294	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK	46997	072006448
295	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	46948	071000863
296	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	46949	071002232
297	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	49827	073002263
298	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE	50846	071000SH7
299	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE	50850	071000SN4
300	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE	50855	071000SL8
301	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003	074003070
302	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003	074003070
303	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003	074003070
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307	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003	074003070
308	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117	071000731
309	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117	071000731
310	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117	071000731
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313	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117	071000731
314	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118	076008291
315	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118	076008291
316	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118	076008291
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320	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118	076008291
321	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46147	0710000G9
322	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46147	0710000G9
323	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46147	0710000G9
324	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46168	077001253
325	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46168	077001253
326	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46168	077001253
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328	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46169	076007335
329	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46169	076007335
330	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46169	076007335
331	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46177	071000848
332	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46177	071000848
333	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46177	071000848
334	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47573	071002CH0
335	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47573	071002CH0
336	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574	071000QK2

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289	DIVD STR	000924522	GB0001625572
290	L-SAFLBF	001290592	GB00B1XZS820
291	RELATIVE VALUE	928662215	DE0007664005
292	VOL DK IND HEDGE	003235413	GB00B1YW4409
293	RELATIVE VALUE	001444199	CH0012032048
294	RELATIVE VALUE	001701184	SE0000108656
295	STOCK INDEX PAIRS	011585577	CH0012221716
296	STOCK INDEX PAIRS	003235413	GB00B1YW4409
297	GLOBAL INDEX	001535293	GB0006462336
298	L-IN1LBF	020548012	CH0011075394
299	L-TK1LBF	001701184	SE0000108656
300	L-TL1LBF	015049901	SE0000667925
301	HFR LBF	001444199	CH0012032048
302	HFR LBF	001464189	DK0060102614
303	HFR LBF	001596949	GB0002162385
304	HFR LBF	006632145	GB0008762899
305	HFR LBF	011585577	CH0012221716
306	HFR LBF	021026364	GB0031411001
307	HFR LBF	45104G104	US45104G1040
308	LBF CERT	001444199	CH0012032048
309	LBF CERT	001464189	DK0060102614
310	LBF CERT	001831723	AT0000743059
311	LBF CERT	011585577	CH0012221716
312	LBF CERT	928662215	DE0007664005
313	LBF CERT	989576921	DE0005937007
314	SWP BKT STK JV001	001032051	GB0007188757
315	SWP BKT STK JV001	001535293	GB0006462336
316	SWP BKT STK JV001	003235413	GB00B1YW4409
317	SWP BKT STK JV001	006632145	GB0008762899
318	SWP BKT STK JV001	021026364	GB0031411001
319	SWP BKT STK JV001	1GB073017	GB00B1WQCS47
320	SWP BKT STK JV001	1GB356362	GB00B03MLX29
321	SAM DUMMY TRDBK	001464189	DK0060102614
322	SAM DUMMY TRDBK	005169164	US0153511094
323	SAM DUMMY TRDBK	026609107	US9830241009
324	EXOTICS	001444199	CH0012032048
325	EXOTICS	1NL356721	GB00B03MLX29
326	EXOTICS	1US933575	US8597372072
327	EXOTICS	45104G104	US45104G1040
328	GBP/ITL EXO STOCK	001464189	DK0060102614
329	GBP/ITL EXO STOCK	001535293	GB0006462336
330	GBP/ITL EXO STOCK	003235413	GB00B1YW4409
331	EXOTICS SECTOR	001464189	DK0060102614
332	EXOTICS SECTOR	011585577	CH0012221716
333	EXOTICS SECTOR	928662215	DE0007664005
334	L-SWXLBIE	001032051	GB0007188757
335	L-SWXLBIE	003235413	GB00B1YW4409
336	L-SWXLBF	001444199	CH0012032048

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289	CABLE & WIRELESS PLCORD GBP 25.00GBP	64,239
290	ANGLO AMERICAN PLC SHR USD 0.54ZAR	2,795,107
291	VOLKSWAGEN AG SHR 0.00EUR	3,159,176
292	3I GROUP PLC ORD GBP 73.86GBP	44,723,433
293	ROCHE HOLDING AG SHR CHF 0.00CHF	4,140,513
294	ERICSSON B SHR SEK 0.00SEK	172,033
295	ABB LTD SHR CHF 2.50CHF	1,916,996
296	3I GROUP PLC ORD GBP 73.86GBP	582
297	UNITED UTILITIES PLCORD GBP 100.00GBP	201,587
298	ZURICH FINANCIAL SERSHR CHF 0.10CHF	2,751,507
299	ERICSSON B SHR SEK 0.00SEK	2
300	TELIASONERA AB SHR SEK 0.00SEK	17,568,769
301	ROCHE HOLDING AG SHR CHF 0.00CHF	181,213
302	NOVO NORDISK A/S SHR DKK 1.00DKK	133,187
303	AVIVA PLC ORD GBP 25.00GBP	50,134
304	BG GROUP PLC ORD GBP 10.00GBP	191,598
305	ABB LTD SHR CHF 2.50CHF	96,125
306	XSTRATA PLC ORD USD 0.50GBP	138,386
307	ICICI BANK LTD 1 ADR REPR 02.00 SHR	80,824
308	ROCHE HOLDING AG SHR CHF 0.00CHF	480,135
309	NOVO NORDISK A/S SHR DKK 1.00DKK	216,715
310	OMV AG SHR EUR 0.00EUR	1,793,512
311	ABB LTD SHR CHF 2.50CHF	57,277
312	VOLKSWAGEN AG SHR 0.00EUR	435,947
313	MAN AG SHR 0.00EUR	17,571
314	RIO TINTO PLC ORD GBP 10.00GBP	963,668
315	UNITED UTILITIES PLCORD GBP 100.00GBP	106,597
316	3I GROUP PLC ORD GBP 73.86GBP	36,613
317	BG GROUP PLC ORD GBP 10.00GBP	929,066
318	XSTRATA PLC ORD USD 0.50GBP	665,769
319	INTERCONTINENTAL HOTORD GBP 13.61GBP	4,004
320	ROYAL DUTCH SHELL PLORD EUR 0.07GBP A SHS	179,062
321	NOVO NORDISK A/S SHR DKK 1.00DKK	70,009
322	ALEXION PHARMACEUTICSHR USD 0.00USD	50,649
323	WYETH SHR USD 0.33USD	38,149
324	ROCHE HOLDING AG SHR CHF 0.00CHF	12,660
325	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	519
326	STERLITE INDUSTRIES 1 ADR REPR 01.00 SHR	56,488
327	ICICI BANK LTD 1 ADR REPR 02.00 SHR	42,926
328	NOVO NORDISK A/S SHR DKK 1.00DKK	389,898
329	UNITED UTILITIES PLCORD GBP 100.00GBP	22,714
330	3I GROUP PLC ORD GBP 73.86GBP	48,060
331	NOVO NORDISK A/S SHR DKK 1.00DKK	46,018
332	ABB LTD SHR CHF 2.50CHF	5,371,968
333	VOLKSWAGEN AG SHR 0.00EUR	8,435,594
334	RIO TINTO PLC ORD GBP 10.00GBP	1,624
335	3I GROUP PLC ORD GBP 73.86GBP	56,203
336	ROCHE HOLDING AG SHR CHF 0.00CHF	2,515,464

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337	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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366	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
367	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
368	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
369	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
370	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
371	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
372	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
373	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
374	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
375	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
376	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
377	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
378	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
379	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
380	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
381	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
382	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
383	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
384	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS

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337	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574	071000QK2
338	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574	071000QK2
339	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48597	0710028T9
340	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48597	0710028T9
341	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844	071000Q71
342	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844	071000Q71
343	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844	071000Q71
344	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844	071000Q71
345	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844	071000Q71
346	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844	071000Q71
347	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844	071000Q71
348	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48847	071000Q89
349	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48847	071000Q89
350	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48849	071002V55
351	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48849	071002V55
352	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	49304	0760061R6
353	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	49304	0760061R6
354	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	49304	0760061R6
355	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	071002687
356	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	071002FM6
357	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	078009560
358	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	078009560
359	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	078009560
360	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	078009560
361	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	078009560
362	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	078009560
363	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
364	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
365	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
366	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
367	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
368	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
369	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
370	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
371	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
372	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	076006303
373	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	076006303
374	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	076006303
375	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	076006303
376	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	076006303
377	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46148	0710008F3
378	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46148	0710008F3
379	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46148	0710008F3
380	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46148	0710008F3
381	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46149	072004L10
382	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46149	072004L10
383	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46149	072004L10
384	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46161	0710005L3

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	K	L	M
337	L-SWXLBF	011585577	CH0012221716
338	L-SWXLBF	1NL356721	GB00B03MLX29
339	L-EX6LBIE	001535293	GB0006462336
340	L-EX6LBIE	021026364	GB0031411001
341	L-EMELBF	001444199	CH0012032048
342	L-EMELBF	001464189	DK0060102614
343	L-EMELBF	005169164	US0153511094
344	L-EMELBF	005299169	US9843321061
345	L-EMELBF	026609107	US9830241009
346	L-EMELBF	1NL356721	GB00B03MLX29
347	L-EMELBF	717081103	US7170811035
348	L-EMHLBF	1US430820	US60467R1005
349	L-EMHLBF	1US933575	US8597372072
350	L-EMELBIE	001032051	GB0007188757
351	L-EMELBIE	006632145	GB0008762899
352	L-EX6LBF	001444199	CH0012032048
353	L-EX6LBF	011585577	CH0012221716
354	L-EX6LBF	1NL356721	GB00B03MLX29
355	VOL MISC	1US933575	US8597372072
356	L-EEWLBIE	021026364	GB0031411001
357	EXOTICS LONG TERM	001032051	GB0007188757
358	EXOTICS LONG TERM	001535293	GB0006462336
359	EXOTICS LONG TERM	001596949	GB0002162385
360	EXOTICS LONG TERM	006632145	GB0008762899
361	EXOTICS LONG TERM	021026364	GB0031411001
362	EXOTICS LONG TERM	1GB356362	GB00B03MLX29
363	L-EEWLBF	001032051	GB0007188757
364	L-EEWLBF	001464189	DK0060102614
365	L-EEWLBF	001535293	GB0006462336
366	L-EEWLBF	001596949	GB0002162385
367	L-EEWLBF	003235413	GB00B1YW4409
368	L-EEWLBF	006632145	GB0008762899
369	L-EEWLBF	021096573	GB0031411001
370	L-EEWLBF	058749821	US9843321061
371	L-EEWLBF	1GB356362	GB00B03MLX29
372	EXOTICS LONG TERM	001464189	DK0060102614
373	EXOTICS LONG TERM	001831723	AT0000743059
374	EXOTICS LONG TERM	021096573	GB0031411001
375	EXOTICS LONG TERM	1NL356721	GB00B03MLX29
376	EXOTICS LONG TERM	45104G104	US45104G1040
377	EXOTICS INDEX FWD	001444199	CH0012032048
378	EXOTICS INDEX FWD	005299169	US9843321061
379	EXOTICS INDEX FWD	026609107	US9830241009
380	EXOTICS INDEX FWD	928662215	DE0007664005
381	EXOTICS INDEX FWDS	001032051	GB0007188757
382	EXOTICS INDEX FWDS	001535293	GB0006462336
383	EXOTICS INDEX FWDS	006632145	GB0008762899
384	EXOTSINLEST2	001444199	CH0012032048

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337	ABB LTD SHR CHF 2.50CHF	1,741,514
338	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	1,828
339	UNITED UTILITIES PLCORD GBP 100.00GBP	76,529
340	XSTRATA PLC ORD USD 0.50GBP	194,867
341	ROCHE HOLDING AG SHR CHF 0.00CHF	487,482
342	NOVO NORDISK A/S SHR DKK 1.00DKK	13,008
343	ALEXION PHARMACEUTICSHR USD 0.00USD	553
344	YAHOO INC	7,697
345	WYETH SHR USD 0.33USD	102,271
346	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	927
347	PFIZER INC	120,630
348	MIRANT CORP SHR USD 0.01USD	6,270
349	STERLITE INDUSTRIES 1 ADR REPR 01.00 SHR	50,548
350	RIO TINTO PLC ORD GBP 10.00GBP	397,745
351	BG GROUP PLC ORD GBP 10.00GBP	387,698
352	ROCHE HOLDING AG SHR CHF 0.00CHF	2,445,719
353	ABB LTD SHR CHF 2.50CHF	426,241
354	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	41,222
355	STERLITE INDUSTRIES 1 ADR REPR 01.00 SHR	2,316,696
356	XSTRATA PLC ORD USD 0.50GBP	439,816
357	RIO TINTO PLC ORD GBP 10.00GBP	271,823
358	UNITED UTILITIES PLCORD GBP 100.00GBP	1,776,144
359	AVIVA PLC ORD GBP 25.00GBP	10,811
360	BG GROUP PLC ORD GBP 10.00GBP	204,100
361	XSTRATA PLC ORD USD 0.50GBP	211
362	ROYAL DUTCH SHELL PLORD EUR 0.07GBP A SHS	191
363	RIO TINTO PLC ORD GBP 10.00GBP	64,450
364	NOVO NORDISK A/S SHR DKK 1.00DKK	62,837
365	UNITED UTILITIES PLCORD GBP 100.00GBP	258,059
366	AVIVA PLC ORD GBP 25.00GBP	2,319
367	3I GROUP PLC ORD GBP 73.86GBP	3,197
368	BG GROUP PLC ORD GBP 10.00GBP	29,691
369	XSTRATA PLC SHR USD 0.50CHF	70,530
370	YAHOO! INC SHR USD 0.00EUR	43
371	ROYAL DUTCH SHELL PLORD EUR 0.07GBP A SHS	16,904
372	NOVO NORDISK A/S SHR DKK 1.00DKK	515,848
373	OMV AG SHR EUR 0.00EUR	136,414
374	XSTRATA PLC SHR USD 0.50CHF	12,450
375	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	129,481
376	ICICI BANK LTD 1 ADR REPR 02.00 SHR	1,615,623
377	ROCHE HOLDING AG SHR CHF 0.00CHF	5,267
378	YAHOO INC	1,484
379	WYETH SHR USD 0.33USD	1,753
380	VOLKSWAGEN AG SHR 0.00EUR	171,930
381	RIO TINTO PLC ORD GBP 10.00GBP	13,079
382	UNITED UTILITIES PLCORD GBP 100.00GBP	261,363
383	BG GROUP PLC ORD GBP 10.00GBP	4,190
384	ROCHE HOLDING AG SHR CHF 0.00CHF	154,902

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337	0061	
338	0061	
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380	0061	
381	0183	
382	0183	
383	0183	
384	0061	

	A		B
385	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
386	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
387	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
388	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
389	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
390	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
391	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
392	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
393	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
394	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
395	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
396	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
397	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
398	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
399	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
400	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
401	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
402	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
403	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
404	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
405	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
406	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
407	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
408	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
409	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
410	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
411	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
412	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
413	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
414	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
415	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
416	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
417	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
418	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
419	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
420	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
421	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
422	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
423	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
424	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
425	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
426	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
427	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
428	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
429	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
430	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
431	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
432	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global

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385	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
386	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
387	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
388	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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411	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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418	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
419	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
420	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
421	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
422	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
423	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
424	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
425	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
426	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
427	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
428	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
429	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
430	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
431	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
432	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS

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385	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46161	0710005L3
386	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46161	0710005L3
387	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46161	0710005L3
388	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
389	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
390	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
391	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
392	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
393	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
394	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174	077005890
395	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174	077005890
396	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174	077005890
397	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174	077005890
398	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174	077005890
399	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174	077005890
400	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46175	073001752
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403	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	47981	071000QM8
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407	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48592	0760061M7
408	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48595	0710028L6
409	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48595	0710028L6
410	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48595	0710028L6
411	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48596	0760061L9
412	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48596	0760061L9
413	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48623	071002D14
414	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48623	071002D14
415	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48623	071002D14
416	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
417	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
418	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
419	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
420	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
421	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
422	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
423	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
424	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
425	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
426	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
427	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
428	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
429	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
430	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
431	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49266	0760061T2
432	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49266	0760061T2

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	K	L	M
385	EXOTSINLEST2	1NL356721	GB00B03MLX29
386	EXOTSINLEST2	45104G104	US45104G1040
387	EXOTSINLEST2	989576921	DE0005937007
388	EXOTSINGLEST2	001032051	GB0007188757
389	EXOTSINGLEST2	001596949	GB0002162385
390	EXOTSINGLEST2	001787506	GB0006320161
391	EXOTSINGLEST2	003235413	GB00B1YW4409
392	EXOTSINGLEST2	1GB073017	GB00B1WQCS47
393	EXOTSINGLEST2	1GB356362	GB00B03MLX29
394	EXOTIC 2 LBF	001444199	CH0012032048
395	EXOTIC 2 LBF	001831723	AT0000743059
396	EXOTIC 2 LBF	026312041	IT0003497176
397	EXOTIC 2 LBF	1NL356721	GB00B03MLX29
398	EXOTIC 2 LBF	45104G104	US45104G1040
399	EXOTIC 2 LBF	928662215	DE0007664005
400	EXOTIC 2	001535293	GB0006462336
401	EXOTIC 2	001787506	GB0006320161
402	EXOTIC 2	006632145	GB0008762899
403	L-EXHLBF	001831723	AT0000743059
404	L-EXHLBF	005299169	US9843321061
405	L-EXHLBF	026609107	US9830241009
406	L-EXHLBF	1NL356721	GB00B03MLX29
407	L-EX2LBF	1NL356721	GB00B03MLX29
408	L-EX1LBIE	001032051	GB0007188757
409	L-EX1LBIE	003235413	GB00B1YW4409
410	L-EX1LBIE	021026364	GB0031411001
411	L-EX1LBF	001444199	CH0012032048
412	L-EX1LBF	928662215	DE0007664005
413	L-EXHLBIE	001032051	GB0007188757
414	L-EXHLBIE	001535293	GB0006462336
415	L-EXHLBIE	003235413	GB00B1YW4409
416	L-EXZLBF	001444199	CH0012032048
417	L-EXZLBF	001464189	DK0060102614
418	L-EXZLBF	001831723	AT0000743059
419	L-EXZLBF	005299169	US9843321061
420	L-EXZLBF	015049901	SE0000667925
421	L-EXZLBF	026609107	US9830241009
422	L-EXZLBF	1NL356721	GB00B03MLX29
423	L-EXZLBF	928662215	DE0007664005
424	L-EXZLBF	989576921	DE0005937007
425	L-EXZLBIE	001032051	GB0007188757
426	L-EXZLBIE	001535293	GB0006462336
427	L-EXZLBIE	001596949	GB0002162385
428	L-EXZLBIE	001787506	GB0006320161
429	L-EXZLBIE	006632145	GB0008762899
430	L-EXZLBIE	021026364	GB0031411001
431	L-EX7LBF	1US933575	US8597372072
432	L-EX7LBF	45104G104	US45104G1040

	N	O
385	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	400,695
386	ICICI BANK LTD 1 ADR REPR 02.00 SHR	117,527
387	MAN AG SHR 0.00EUR	1,817
388	RIO TINTO PLC ORD GBP 10.00GBP	4,656,585
389	AVIVA PLC ORD GBP 25.00GBP	45,490
390	INTERNATIONAL POWER ORD GBP 0.50GBP	936
391	3I GROUP PLC ORD GBP 73.86GBP	15,700
392	INTERCONTINENTAL HOTORD GBP 13.61GBP	1,971,395
393	ROYAL DUTCH SHELL PLORD EUR 0.07GBP A SHS	117
394	ROCHE HOLDING AG SHR CHF 0.00CHF	41,342,494
395	OMV AG SHR EUR 0.00EUR	15,598
396	TELECOM ITALIA SHR EUR 0.55EUR	2,422,928
397	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	415,411
398	ICICI BANK LTD 1 ADR REPR 02.00 SHR	15,875
399	VOLKSWAGEN AG SHR 0.00EUR	296,293
400	UNITED UTILITIES PLCORD GBP 100.00GBP	1,094,017
401	INTERNATIONAL POWER ORD GBP 0.50GBP	1,749
402	BG GROUP PLC ORD GBP 10.00GBP	66,736
403	OMV AG SHR EUR 0.00EUR	61,478
404	YAHOO INC	2,846
405	WYETH SHR USD 0.33USD	9,786
406	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	147,922
407	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	45,236
408	RIO TINTO PLC ORD GBP 10.00GBP	2,816,792
409	3I GROUP PLC ORD GBP 73.86GBP	163,819
410	XSTRATA PLC ORD USD 0.50GBP	630,758
411	ROCHE HOLDING AG SHR CHF 0.00CHF	12,090,584
412	VOLKSWAGEN AG SHR 0.00EUR	11,616,111
413	RIO TINTO PLC ORD GBP 10.00GBP	126,541
414	UNITED UTILITIES PLCORD GBP 100.00GBP	739,743
415	3I GROUP PLC ORD GBP 73.86GBP	2,886
416	ROCHE HOLDING AG SHR CHF 0.00CHF	223,645
417	NOVO NORDISK A/S SHR DKK 1.00DKK	737,295
418	OMV AG SHR EUR 0.00EUR	123,139
419	YAHOO INC	2,399
420	TELIASONERA AB SHR SEK 0.00SEK	14,153
421	WYETH SHR USD 0.33USD	110,747
422	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	23,706
423	VOLKSWAGEN AG SHR 0.00EUR	10,434,891
424	MAN AG SHR 0.00EUR	142,566
425	RIO TINTO PLC ORD GBP 10.00GBP	324,947
426	UNITED UTILITIES PLCORD GBP 100.00GBP	551,487
427	AVIVA PLC ORD GBP 25.00GBP	156,255
428	INTERNATIONAL POWER ORD GBP 0.50GBP	11,429
429	BG GROUP PLC ORD GBP 10.00GBP	566,508
430	XSTRATA PLC ORD USD 0.50GBP	215,856
431	STERLITE INDUSTRIES 1 ADR REPR 01.00 SHR	69,843
432	ICICI BANK LTD 1 ADR REPR 02.00 SHR	42,326

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	P	Q
385	0061	
386	0061	
387	0061	
388	0183	
389	0183	
390	0183	
391	0183	
392	0183	
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425	0183	
426	0183	
427	0183	
428	0183	
429	0183	
430	0183	
431	0061	
432	0061	

	A		B
433	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
434	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
435	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
436	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
437	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
438	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
439	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
440	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
441	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
442	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
443	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
444	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
445	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
446	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
447	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
448	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
449	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
450	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
451	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
452	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
453	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
454	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
455	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
456	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
457	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
458	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
459	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
460	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
461	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
462	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
463	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
464	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
465	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
466	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
467	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
468	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
469	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
470	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
471	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
472	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
473	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
474	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
475	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
476	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
477	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
478	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
479	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
480	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global

	C	D	E
433	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
434	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
435	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
436	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
437	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
438	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
439	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
440	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
441	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
442	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
443	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
444	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
445	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
446	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
447	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
448	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
449	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
450	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
451	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
452	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
453	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
454	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
455	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
456	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
457	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
458	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
459	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
460	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
461	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
462	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
463	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
464	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
465	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
466	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
467	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
468	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
469	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
470	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
471	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
472	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
473	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
474	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
475	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
476	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
477	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
478	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
479	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
480	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS

	F	G	H	I	J
433	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49301	0710028M4
434	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49301	0710028M4
435	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49369	0760061Y1
436	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49369	0760061Y1
437	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49369	0760061Y1
438	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49369	0760061Y1
439	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49369	0760061Y1
440	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49377	071002ND7
441	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49377	071002ND7
442	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49377	071002ND7
443	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49377	071002ND7
444	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49380	0760062B0
445	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49380	0760062B0
446	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49380	0760062B0
447	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49380	0760062B0
448	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49380	0760062B0
449	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49380	0760062B0
450	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49385	071002NL9
451	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49385	071002NL9
452	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49395	071002NN5
453	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49395	071002NN5
454	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49395	071002NN5
455	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49399	0760061Z8
456	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49399	0760061Z8
457	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49399	0760061Z8
458	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49399	0760061Z8
459	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117	95125150
460	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117	95125150
461	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46170	95121587
462	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46180	95121578
463	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46180	95121578
464	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	49154	95121855
465	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	49154	95121855
466	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	49154	95121855
467	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	50065	95121712
468	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	50065	95121712
469	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	43191	95121711
470	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	43191	95121711
471	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	43191	95121711
472	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46163	95126107
473	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46163	95126107
474	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49151	95121850
475	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49199	95121844
476	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49199	95121844
477	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49199	95121844
478	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49199	95121844
479	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49221	95121846
480	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49221	95121846

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	K	L	M
433	L-EX2LBIE	001032051	GB0007188757
434	L-EX2LBIE	021026364	GB0031411001
435	L-EX11LBF	001444199	CH0012032048
436	L-EX11LBF	001464189	DK0060102614
437	L-EX11LBF	001831723	AT0000743059
438	L-EX11LBF	015049901	SE0000667925
439	L-EX11LBF	1NL356721	GB00B03MLX29
440	L-EX11LBIE	001535293	GB0006462336
441	L-EX11LBIE	001787506	GB0006320161
442	L-EX11LBIE	003235413	GB00B1YW4409
443	L-EX11LBIE	1GB356362	GB00B03MLX29
444	L-EX13LBF	001724753	FR0000121881
445	L-EX13LBF	001831723	AT0000743059
446	L-EX13LBF	015049901	SE0000667925
447	L-EX13LBF	1NL356721	GB00B03MLX29
448	L-EX13LBF	928662215	DE0007664005
449	L-EX13LBF	989576921	DE0005937007
450	L-EX12LBIE	001032051	GB0007188757
451	L-EX12LBIE	021026364	GB0031411001
452	L-EX13LBIE	001032051	GB0007188757
453	L-EX13LBIE	001535293	GB0006462336
454	L-EX13LBIE	1GB846958	IE00B1RR8406
455	L-EX12LBF	001444199	CH0012032048
456	L-EX12LBF	001464189	DK0060102614
457	L-EX12LBF	001831723	AT0000743059
458	L-EX12LBF	1NL356721	GB00B03MLX29
459	TUEV CERTIFICATES	P4565170	US7170811035
460	TUEV CERTIFICATES	W0031670	US9830241009
461	LBSF	P4565170	US7170811035
462	LBSF	P4565170	US7170811035
463	LBSF	W0031670	US9830241009
464	L-EX6LBSF	H0075710	US45104G1040
465	L-EX6LBSF	P4565170	US7170811035
466	L-EX6LBSF	S0196790	US8597372072
467	L-SWXLBSF	P4565170	US7170811035
468	L-SWXLBSF	W0031670	US9830241009
469	L-EXNLBSF	E0004540	US2856611049
470	L-EXNLBSF	H0075710	US45104G1040
471	L-EXNLBSF	W0031670	US9830241009
472	LBSF	A1317340	US0049302021
473	LBSF	H0075710	US45104G1040
474	L-EX1LBSF	S0196790	US8597372072
475	L-EX12LBSF	E0004540	US2856611049
476	L-EX12LBSF	H0075710	US45104G1040
477	L-EX12LBSF	W0031670	US9830241009
478	L-EX12LBSF	Y0023020	US9843321061
479	L-EX13LBSF	H0075710	US45104G1040
480	L-EX13LBSF	S0196790	US8597372072

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433	RIO TINTO PLC ORD GBP 10.00GBP	2,960,254
434	XSTRATA PLC ORD USD 0.50GBP	3,629,701
435	ROCHE HOLDING AG SHR CHF 0.00CHF	9,996
436	NOVO NORDISK A/S SHR DKK 1.00DKK	49,011
437	OMV AG SHR EUR 0.00EUR	382,678
438	TELIASONERA AB SHR SEK 0.00SEK	1,477,501
439	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	39,860
440	UNITED UTILITIES PLCORD GBP 100.00GBP	267,206
441	INTERNATIONAL POWER ORD GBP 0.50GBP	456,564
442	3I GROUP PLC ORD GBP 73.86GBP	237
443	ROYAL DUTCH SHELL PLORD EUR 0.07GBP A SHS	8,050
444	HAVAS SA SHR EUR 0.40EUR	108,929
445	OMV AG SHR EUR 0.00EUR	821
446	TELIASONERA AB SHR SEK 0.00SEK	673,823
447	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	83,344
448	VOLKSWAGEN AG SHR 0.00EUR	981,777
449	MAN AG SHR 0.00EUR	107,511
450	RIO TINTO PLC ORD GBP 10.00GBP	145,552
451	XSTRATA PLC ORD USD 0.50GBP	103,101
452	RIO TINTO PLC ORD GBP 10.00GBP	742
453	UNITED UTILITIES PLCORD GBP 100.00GBP	783,325
454	SMURFIT KAPPA GROUP ORD EUR 0.00EUR	4,345,456
455	ROCHE HOLDING AG SHR CHF 0.00CHF	7,723,916
456	NOVO NORDISK A/S SHR DKK 1.00DKK	253,203
457	OMV AG SHR EUR 0.00EUR	355,840
458	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	200,790
459	PFIZER INC	294,773
460	WYETH COM	93,213
461	PFIZER INC	503,145
462	PFIZER INC	4,774,610
463	WYETH COM	65,836
464	***ICICI BANK LTD SPONSORED ADR	4,514
465	PFIZER INC	19,703
466	STERLITE INDUSTRIES INDIA LIMITED ADR	7,793
467	PFIZER INC	37,305
468	WYETH COM	2,532
469	ELECTRONIC DATA SYSTEMS CORP NEW	197,092
470	***ICICI BANK LTD SPONSORED ADR	1,349,042
471	WYETH COM	50,580
472	ACTIVISION INC NEW	25,915
473	***ICICI BANK LTD SPONSORED ADR	3,024,496
474	STERLITE INDUSTRIES INDIA LIMITED ADR	36,651
475	ELECTRONIC DATA SYSTEMS CORP NEW	279,289
476	***ICICI BANK LTD SPONSORED ADR	273,484
477	WYETH COM	37,807
478	YAHOO INC	16,695
479	***ICICI BANK LTD SPONSORED ADR	8,411
480	STERLITE INDUSTRIES INDIA LIMITED ADR	81,070

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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433	0183	
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481	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
482	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
483	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
484	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
485	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
486	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
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528	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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481	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
482	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
483	SUM-FIXED INCOME	SUM AMERICAS	ITS
484	SUM-FIXED INCOME	SUM AMERICAS	ITS
485	SUM-FIXED INCOME	SUM AMERICAS	ITS
486	SUM-FIXED INCOME	SUM AMERICAS	ITS
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523	SUM-FIXED INCOME	SUM AMERICAS	ITS
524	SUM-FIXED INCOME	SUM AMERICAS	ITS
525	SUM-FIXED INCOME	SUM AMERICAS	ITS
526	SUM-FIXED INCOME	SUM AMERICAS	ITS
527	SUM-FIXED INCOME	SUM AMERICAS	ITS
528	SUM-FIXED INCOME	SUM AMERICAS	ITS

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481	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49221	95121846
482	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49222	95121843
483	CDO	CDO AMERICAS	CDO CLO SECONDARY US	22273	078009982
484	CDO	CDO AMERICAS	CDO CLO SECONDARY US	22273	078009982
485	CDO	CDO AMERICAS	CDO CLO SECONDARY US	22273	078009982
486	CDO	CDO LATAM US	CDO EM STRUCTURED PRODUCTS US	51162	073008286
487	CDO	CDO PROP US	CDO PROP US	45067	077005486
488	CDO	CDO PROP US	CDO PROP US	45067	077005486
489	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
490	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
491	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
492	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
493	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
494	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
495	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
496	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	078004215
497	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	078004215
498	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	078004215
499	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
500	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
501	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
502	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
503	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
504	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
505	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
506	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP LATAM	24028	074000399
507	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP LATAM	24028	074000399
508	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	23741	0730049C9
509	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	23741	0730049C9
510	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	23741	0730049C9
511	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	26276	073004376
512	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	26276	078009149
513	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	27318	0780015T7
514	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	27318	0780015T7
515	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	27318	0780015T7
516	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
517	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
518	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
519	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
520	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
521	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
522	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
523	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07100CVD6
524	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33
525	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33
526	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33
527	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33
528	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33

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481	L-EX13LBSF	W0031670	US9830241009
482	L-EX11LBSF	H0075710	US45104G1040
483	CDO SECONDARY 2	1KY284461	USG0693PAC35
484	CDO SECONDARY 2	1US874928	USG7860DAC23
485	CDO SECONDARY 2	1US874993	USG7860DAE88
486	CRD EMG BASKET	1GR011010	XS0168854874
487	SECONDARY CDO EMG	03955RAG4	US03955RAG48
488	SECONDARY CDO EMG	1KY075125	USG84272AF34
489	FXSEC TRADING	1IE229729	XS0200674629
490	FXSEC TRADING	1IE326707	XS0219030193
491	FXSEC TRADING	1LU228213	XS0328719926
492	FXSEC TRADING	1LU364133	XS0226708914
493	FXSEC TRADING	1LU881318	XS0298387043
494	FXSEC TRADING	1NL195046	XS0193560355
495	FXSEC TRADING	1NO322845	DK0030044813
496	NY PROP NOM $ TRDG	1US075187	US31359MRK17
497	NY PROP NOM $ TRDG	1US113608	US31359MTP85
498	NY PROP NOM $ TRDG	1US509854	US31359MNU35
499	LEHMAN ISSUES	1AU216378	XS0197020653
500	LEHMAN ISSUES	1AU259204	XS0207033340
501	LEHMAN ISSUES	1AU674618	XS0266959021
502	LEHMAN ISSUES	1AU887293	XS0299491232
503	LEHMAN ISSUES	1GB243917	XS0203888036
504	LEHMAN ISSUES	1LU784066	XS0178930094
505	LEHMAN ISSUES	1US105182	XS0321707654
506	EMG MATCH MXN	1GB261059	XS0207576397
507	EMG MATCH MXN	200301141	ARARGE034678
508	NON$ BONDS MAIN	113515001	DE0001135150
509	NON$ BONDS MAIN	1DE273900	DE0001137206
510	NON$ BONDS MAIN	556017259	DE0001135200
511	250 - JGB GOVT TRDG	1JP867276	JP1120111743
512	255 - PROP GOVT TRD/ASIA	1JP284878	JP11201417C2
513	LM PROP CB FOR	014105647	DE0001135192
514	LM PROP CB FOR	1DE109351	DE0001135242
515	LM PROP CB FOR	556017259	DE0001135200
516	DCALSMJN	001224666	GB0046255393
517	DCALSMJN	5974339B9	XS0015190423
518	DCALSMJN	5974339C7	GB0005902332
519	DCALSMJN	6385399F5	GB0006267180
520	DCALSMJN	6385399G3	LU0001547172
521	DCALSMJN	9996179D7	XS0010276466
522	DCALSMJN	9996189A1	GB0008387283
523	YCT-TAN	1US469232	US706451BG56
524	MIDDLE EAST	1AE399164	XS0352460702
525	MIDDLE EAST	1AE922163	XS0305147851
526	MIDDLE EAST	1AE938029	XS0307408152
527	MIDDLE EAST	1QA839598	US74730DAA19
528	MIDDLE EAST	1US365919	USM8222MAA01

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481	WYETH COM	77,286
482	***ICICI BANK LTD SPONSORED ADR	488,024
483	BABSON CLO LTD 2003-I FRN 20201016 SERIES# 2X	6,509,500
484	***SCHILLER PARK CLO LTD REG S R/MD 5.5969 04/25/2021	25,861,750
485	***SCHILLER PARK CLO LTD REG S R/MD 6.0869 04/25/2021	3,609,600
486	GRANITE FINANCE LTD 8.625% 20161001	0
487	ARCHIMEDES FUNDING III LTD ARCHIMEDES FUNDING III CP 144A3RD PRIORITY SR SECD NT CL C-2R/MD 5.685 11/29/2011	3,397,649
488	STANFIELD CLO LTD FRN 20150415 SERIES# 2X	3,509,686
489	IRISH LIFE & PERMANENT PLC VARIABLE RATE BOND 20110222 SERIES# EMTN	869,230
490	IRISH LIFE & PERMANENT PLC VARIABLE RATE BOND 20110623 SERIES# EMTN	237,321
491	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090508 SERIES# BSKt EMTN	92,314
492	FORTIS BANQUE LUXEMBOURG SA 6.070% 20080815 SERIES# BSKT EMTN	2,565,753
493	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090504 SERIES# BSKT EMTN	4,114,391
494	SNS BANK NV VARIABLE RATE BOND 20100730 SERIES# EMTN	2,020,511
495	EKSPORTFINANS A/S VARIABLE RATE BOND 20090903	12,794,932
496	FEDERAL NATIONAL MORTGAGE ASSO	122,671,570
497	FEDERAL NATIONAL MORTGAGE ASSO	298,333,440
498	FEDERAL NATIONAL MORTGAGE ASSO	96,551,724
499	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090805 SERIES# EMTN	582,800
500	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20150105 SERIES# EmTN EMTN	835,094
501	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20181006 SERIES# EMTN	72,684
502	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20220601 SERIES# EMTn EMTN	34,953
503	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	910,685
504	FORTIS BANQUE LUXEMBOURG SA VARIABLE RATE BOND 20131112 SERIES# EMTN	866,492
505	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20221016 SERIES# eMTN EMTN	4,573
506	STATE BANK OF INDIA/LONDON 4.750% 20091208	5,555,868
507	ARGENTINA BONOS FRN 20120803	41,093
508	BUNDESREPUBLIK DEUTSCHLAND 5.250% 20100704 SERIES# 00	1,127,943,095
509	BUNDESSCHATZANWEISUNGEN 4.000% 20091211 SERIES# 1	2,179,994,406
510	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120704 SERIES# 02	1,629,352,855
511	JAPANESE GOVT CPI LINKED BOND SERIES# 11 1.200% 20170310	165,388,898
512	JAPANESE GOVT CPI LINKED BOND SERIES# 14 1.200% 20171210	81,359,533
513	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120104 SERIES# 02	203,802,825
514	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20140104 SERIES# 03	88,842,878
515	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120704 SERIES# 02	86,725,722
516	*** NATIONAL BANK OF CANADA -PERP CPN R/MD 3.1875 08/29/2087	2,887,680
517	HSBC BANK PLC FRN PERP SERIES# 2M	8,000,310
518	HSBC BANK PLC FRN PERP SERIES# 1M	41,166,117
519	NATIONAL WESTMINSTER BANK PLC FRN PERP SERIES# B	4,726,508
520	NATIONAL WESTMINSTER BANK PLC FRN PERP SERIES# C	11,656,000
521	STANDARD CHARTERED PLC FRN PERP SERIES# 4	10,291,378
522	STANDARD CHARTERED PLC FRN PERP SERIES# 1	13,222,651
523	PEMEX PROJECT FUNDING MASTER TMAKE WHOLE CALL	348,902
524	EMIRATES BANK INTERNATIONAL PJSC FRN 20130312 SERIES# EMTN	128,671
525	DUBAI SUKUK CENTRE LTD FRN 20120613	449,887
526	DUBAI PORTS WORLD 6.250% 20170702 SERIES# REGS	326
527	QATAR PETROLEUM 5.579% 20110530 SERIES# 144A	383,620
528	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.838% 20270930 SERIES# REGS	162,117

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529	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
530	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
531	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
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541	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
542	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
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529	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33
530	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740056Z7
531	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740056Z7
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537	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740056Z7
538	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057D5
539	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057D5
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541	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057K9
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544	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057K9
545	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057K9
546	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057P8
547	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057P8
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554	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	071005V66
555	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	072004Q07
556	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	072004Q07
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558	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000130
559	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000130
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566	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24029	076008622
567	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	26088	072006R76
568	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	26088	072006RD3
569	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	26088	0780013P7
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571	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	26088	078002JL7
572	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV04
573	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV04
574	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV04
575	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV04
576	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV04

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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529	MIDDLE EAST	1US686397	USM8222MAD40
530	YANKEE EUROPE/CANA	030955AH1	XS0097542020
531	YANKEE EUROPE/CANA	1GB450363	US705010AA42
532	YANKEE EUROPE/CANA	1GB456857	US377372AC16
533	YANKEE EUROPE/CANA	1GB717746	US87656XAC56
534	YANKEE EUROPE/CANA	1IT108240	UST92762AA08
535	YANKEE EUROPE/CANA	1LU474221	US03938LAA26
536	YANKEE EUROPE/CANA	1LU474296	USL0302DAN32
537	YANKEE EUROPE/CANA	1US157852	US378272AA66
538	YANKEE AUSTRALIA	1AU104616	USQ77974AW52
539	YANKEE AUSTRALIA	1IL453040	US46507MAA09
540	YANKEE AUSTRALIA	1MU483675	USQ97012AA84
541	YANKEE ASIAN BANKS	1CN239200	US16937MAB19
542	YANKEE ASIAN BANKS	1IL453040	US46507MAA09
543	YANKEE ASIAN BANKS	1KY231660	USG46715AD30
544	YANKEE ASIAN BANKS	1SG237140	USY2023JAR15
545	YANKEE ASIAN BANKS	6231970C5	USY68851AK32
546	YANKEE LATIN AMER	1CL057240	US21987BAG32
547	YANKEE LATIN AMER	1MX298245	US02364WAJ45
548	YANKEE LATIN AMER	1MX456892	USP4987VAR44
549	YANKEE LATIN AMER	1MX700158	US05960AAB08
550	YANKEE LATIN AMER	1NL830162	XS0289333048
551	YANKEE LATIN AMER	1US103328	US706451AM34
552	YANKEE LATIN AMER	1US139702	USP1392BAX03
553	YANKEE LATIN AMER	1US443344	US84265VAA35
554	ARGENTINA	200301141	ARARGE034678
555	CARMODY EXOTICS	1KY086064	US71645WAG69
556	CARMODY EXOTICS	1KY325546	USG93085AA94
557	CARMODY EXOTICS	200301141	ARARGE034678
558	EMG EUROBONDS	105756AE0	US105756AE07
559	EMG EUROBONDS	1BR086070	USG1317RAA70
560	EMG EUROBONDS	1BR231403	XS0201110037
561	EMG EUROBONDS	1BR444303	US105756BK57
562	EMG EUROBONDS	1KY406270	US10575RAA23
563	EMG EUROBONDS	200011088	US105756AP53
564	EMG EUROBONDS	240111BR4	XS0123149733
565	EXOTICS	1TR440427	US900123AY60
566	ARGENTINA	200301141	ARARGE034678
567	PORTFOLIO VEN	1BR444303	US105756BK57
568	PORTF VEN 061406	200011088	US105756AP53
569	VENZ BANCO CANARIA	1AR518918	ARARGE03F243
570	VENZ BANCO CANARIA	200011088	US105756AP53
571	VENE 121407	1BR444303	US105756BK57
572	US CORP	0089455B9	XS0107811753
573	US CORP	1DE856209	XS0231018663
574	US CORP	1GB061236	XS0161095335
575	US CORP	1IE349493	XS0301023049
576	US CORP	1LU219717	XS0195487912

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529	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 6.332% 20270930 SERIES# REGS	9,380,885
530	***AMERITECH CAPITAL FUNDING R/MD 6.25 05/18/2009	28,586
531	PEARSON DOLLAR FINANCE TWO PLC 5.500% 20130506 SERIES# 144A	2,805,711
532	GLAXOSMITHKLINE CAPITAL PLC 4.850% 20130515 MTN	309
533	TATE & LYLE INTERNATIONAL FINANCE PLC 6.125% 20110615 SERIES# 144A	93,938
534	TELECOM ITALIA CAPITAL SA 5.250% 20131115 SERIES# REGS	1,261,786
535	ARCELORMITTAL 5.375% 20130601 SERIES# 144A	1,853,312
536	ARCELORMITTAL 6.125% 20180601 SERIES# REGS	4,610,949
537	GLENCORE FUNDING LLC MAKE WHOLE CALL	1,693,923
538	QANTAS AIRWAYS LTD 5.125% 20130620 SERIES# REGS	26,812
539	ISRAEL ELECTRIC CORP LTD 7.250% 20190115 SERIES# 144A	999,142
540	WESTFIELD CAPITAL CORP LTD / WT FINANCE 4.375% 20101115 SERIES# REGS	521,232
541	CHINA DEVELOPMENT BANK 4.750% 20141008	22,817
542	ISRAEL ELECTRIC CORP LTD 7.250% 20190115 SERIES# 144A	127,012
543	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 20370801 SERIES# REGS	3,349,022
544	DBS BANK LTD/SINGAPORE VARIABLE RATE BOND 20191115 SERIES# REGS	42,192
545	PETROLIAM NASIONAL BHD 7.625% 20261015 SERIES# REGS	1,620,730
546	CORP NACIONAL DEL COBRE DE CHILE - CODEL 6.375% 20121130 SERIES# 144A	516,572
547	AMERICA MOVIL SAB DE CV 6.375% 20350301	918,619
548	GRUPO TELEVISA SA 6.000% 20180515 SERIES# REGS	4,421,277
549	BANCO MERCANTIL DEL NORTE SA VARIABLE RATE BOND 20161013 SERIES# 144A	67,167
550	CEMEX FINANCE EUROPE BV 4.750% 20140305	64,952
551	***PEMEX PROJECT FUNDING MASTETRUST GTD NOTE R/MD 6.125 08/15/2008	11,329
552	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA VARIABLE RATE BOND 20140217 SERIES# REGS	1,822,284
553	SOUTHERN COPPER CORP MAKE WHOLE CALL	10,802,419
554	ARGENTINA BONOS FRN 20120803	550
555	PETROBRAS INTERNATIONAL FINANCE CO 9.125% 20130702	5,291,025
556	USIMINAS COMMERCIAL LTD 7.250% 20180118 SERIES# REGS	181,264
557	ARGENTINA BONOS FRN 20120803	0
558	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 10.125% 20270515	1,857,757
559	BRAZIL DEVELOPMENT FUND 9.625% 20111212 SERIES# REGS	771,505
560	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.500% 20120924	18,162,148
561	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20370120	300,782
562	BRAZIL DEVELOPMENT FUND 9.625% 20111212 SERIES# 144A	5,546,000
563	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 11.000% 20400817	18,865,937
564	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 9.500% 20110124	3,674,653
565	TURKEY GOVERNMENT INTERNATIONAL BOND 6.875% 20360317	775,939
566	ARGENTINA BONOS FRN 20120803	9,587
567	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20370120	18,455
568	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 11.000% 20400817	7,568,300
569	ARGENTINA GOVERNMENT INTERNATIONAL BOND 7.000% 20110328 SERIES# V	84,224
570	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 11.000% 20400817	9,828,961
571	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20370120	531,505
572	ING BANK NV 6.000% 20100301 SERIES# EMTN	99,390
573	LANDWIRTSCHAFTLICHE RENTENBANK 4.375% 20130115 SERIES# EMTN	143,820
574	BANK OF SCOTLAND PLC 4.500% 20081217 SERIES# EMTN	23,722
575	GE CAPITAL EUROPEAN FUNDING 4.375% 20110330 SERIES# EMTN	36,283
576	BANK OF AMERICA CORP FRN 20110628 SERIES# EMTN	72,497

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577	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV04
578	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV04
579	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV12
580	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV12
581	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV12
582	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV12
583	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV12
584	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CV12
585	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
586	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
587	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
588	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
589	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
590	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
591	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
592	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
593	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
594	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
595	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
596	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
597	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	52443	07100CVZ7
598	HIGH YIELD	HIGH YIELD - AME	HY FLOW US	24994	07200CQL3
599	HIGH YIELD	HIGH YIELD - AME	HY FLOW US	42178	0730049L9
600	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM	47615	071002CX5
601	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM	47615	071002CX5
602	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM	47615	071002CX5
603	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM	47615	071002CY3
604	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM	47615	071002CZ0
605	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	43260	077000982
606	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	43260	077000982
607	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	INSURANCE SOLUTIONS AMER	22509	079009510
608	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G16D
609	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
610	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
611	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
612	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
613	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
614	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
615	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
616	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
617	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
618	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
619	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
620	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM73
621	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM73
622	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
623	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
624	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74

	K	L	M
577	US CORP	1NL060117	XS0144971024
578	US CORP	1SN965817	XS0283843190
579	EM RETAIL	1BM269176	US04519DAA54
580	EM RETAIL	1BR444303	US105756BK57
581	EM RETAIL	1US198740	USU70577AJ73
582	EM RETAIL	1US469265	US706451BA86
583	EM RETAIL	240111BR4	XS0123149733
584	EM RETAIL	706451AB7	US706451AB78
585	EURO GOVT	1AT389490	XS0343228721
586	EURO GOVT	1CA652992	CA135087YE81
587	EURO GOVT	1DE503744	XS0247196008
588	EURO GOVT	1DE754081	DE0001137164
589	EURO GOVT	1DE876884	XS0285619549
590	EURO GOVT	1DE953568	XS0294272249
591	EURO GOVT	1FR084068	FR0105760112
592	EURO GOVT	1GB102030	GB0033280339
593	EURO GOVT	1NL089777	XS0172157876
594	EURO GOVT	1SN079387	XS0156020587
595	EURO GOVT	1SN803190	US65562QAF28
596	EURO GOVT	611524125	DE0001135127
597	EURO GOVT	659197164	XS0098449373
598	DF- ITS	1FR315355	XS0213178881
599	ROB ALLOWAY-HYCHEM	1US718786	XS0274281186
600	EMG CORP OTHER	1BM829839	US25380WAB28
601	EMG CORP OTHER	1BM830936	USG27631AB90
602	EMG CORP OTHER	1US359409	USG27649AA34
603	EMG CORP MEXICO	1MX161450	USP7448MAF60
604	EMG CORP BRAZIL	1US476245	USG26593AA40
605	CBO TRADING ITS AC	1KY405280	USG63787AC21
606	CBO TRADING ITS AC	1US075799	USG88597AC69
607	LEH RE COLLATERAL	052604AG0	XS0193218350
608	TREASURY CASH	31359MZL0	US31359MZL08
609	AGENCIES	3133XFPR1	
610	AGENCIES	3133XLDG5	
611	AGENCIES	3133XLF81	
612	AGENCIES	3133XLWM1	
613	AGENCIES	3134A4ZZ0	US3134A4ZZ05
614	AGENCIES	31359MEU3	US31359MEU36
615	AGENCIES	31359MXX6	US31359MXX63
616	AGENCIES	31359MZL0	US31359MZL08
617	AGENCIES	880591CK6	
618	AGENCIES	912828HV5	US912828HV51
619	AGENCIES	912828HY9	US912828HY90
620	VOLK LIQ	3134A4ZY3	
621	VOLK LIQ	3134A4ZZ0	US3134A4ZZ05
622	KING LIQ	038461AC3	US038461AC32
623	KING LIQ	3133X72S2	
624	KING LIQ	3133X8AS1	US3133X8AS11

	N	O
577	BANK NEDERLANDSE GEMEENTEN 6.000% 20120326 SERIES# EMTN	204,419
578	COUNCIL OF EUROPE DEVELOPMENT BANK 5.000% 20140129 SERIES# EMTN	98,747
579	ASIA ALUMINUM HOLDINGS LTD 8.000% 20111223 SERIES# 144A	93,423
580	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20370120	1,108
581	***PEMEX PROJECT FDG MASTER TRUST REG S SR UNSECD NTS R/MD 4.10 06/15/2010	52,217
582	PEMEX PROJECT FUNDING MASTER T	123,629
583	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 9.500% 20110124	34
584	PEMEX PROJ FDG MASTER TR-CPBND	10,543
585	OESTERREICHISCHE KONTROLLBANK AG 6.750% 20100129 SERIES# EMTN	4,453
586	***GOVERNMENT OF CANADA R/MD 4.25 12/01/2008	120,050
587	KREDITANSTALT FUER WIEDERAUFBAU 13.000% 20080922 SERIES# $/BR EMTN	44,633
588	BUNDESSCHATZANWEISUNGEN 3.750% 20081212	105,927
589	KREDITANSTALT FUER WIEDERAUFBAU 6.125% 20090205 SERIES# EMTN	120,934
590	KREDITANSTALT FUER WIEDERAUFBAU 4.750% 20100330 SERIES# EMTN	70,956
591	FRENCH TREASURY NOTE BTAN 3.000% 20080712	37,422
592	UNITED KINGDOM GILT 4.750% 20150907	37,206
593	BANK NEDERLANDSE GEMEENTEN 3.750% 20130715 SERIES# EMTN	46,953
594	EUROPEAN INVESTMENT BANK 4.500% 20081023 SERIES# EMTN	50,990
595	NORDIC INVESTMENT BANK 5.000% 20170201 SERIES# MTN	52,483
596	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20090704 SERIES# 99	47
597	KREDITANSTALT FUER WIEDERAUFBAU 5.625% 20091207 SERIES# EMTN	187,868
598	CROWN EUROPEAN HOLDINGS SA 6.250% 20110901	7,154,371
599	HUNTSMAN INTERNATIONAL LLC 6.875% 20131115 SERIES# REGS	2,920,151
600	DIGICEL GROUP LTD 9.125% 20150115 SERIES# 144A	453,724
601	DIGICEL LTD 9.125% 20150115 SERIES# REGS	874,200
602	DIGICEL LTD 9.250% 20120901 SERIES# REGS	1,543,174
603	CORPORACION DURANGO 10.500% 20171005 SERIES# REGS	2,454,007
604	DASA FINANCE CORP 8.750% 20180529 SERIES# REGS	956,907
605	NASSAU CDO LTD FRN 20511203 SERIES# 1X	465,600
606	TIAA STRUCTURED FINANCE CDO I LTD FRN 20380210 SERIES# 2X	2,382,020
607	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	4,247,021
608	FEDERAL NATIONAL MORTGAGE ASSO	93,803,464
609	FEDERAL HOME LOAN BANK SYSTEM	38,896,870
610	FEDERAL HOME LOAN BANK SYSTEM	50,610,186
611	FEDERAL HOME LOAN BANK SYSTEM	51,308,032
612	FEDERAL HOME LOAN BANK SYSTEM	74,429,413
613	FREDDIE MAC	178,536,228
614	FEDERAL NATIONAL MTG ASSN	20,059,114
615	FEDERAL NATIONAL MORTGAGE ASSO	34,198,999
616	FEDERAL NATIONAL MORTGAGE ASSO	1,855,334
617	TENNESSEE VALLEY AUTHORITY	21,168,120
618	U S TREASURY NOTE	96,468,538
619	U S TREASURY NOTE SERIES K-2013	213,908,035
620	FREDDIE MAC	28,635,188
621	FREDDIE MAC	184,153,860
622	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	387,797,234
623	FEDERAL HOME LOAN BANK SYSTEM	457,237,769
624	FEDERAL HOME LOAN BANK SYSTEM	146,608,935

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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577	0000	
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	A		B
625	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
626	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
627	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
628	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
629	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
630	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
631	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
632	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
633	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
634	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
635	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
636	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
637	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
638	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
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644	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
645	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
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659	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
660	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
661	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
662	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
663	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
664	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
665	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
666	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
667	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
668	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
669	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
670	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
671	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
672	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

	C	D	E
625	SUM-FIXED INCOME	SUM AMERICAS	MTS
626	SUM-FIXED INCOME	SUM AMERICAS	MTS
627	SUM-FIXED INCOME	SUM AMERICAS	MTS
628	SUM-FIXED INCOME	SUM AMERICAS	MTS
629	SUM-FIXED INCOME	SUM AMERICAS	MTS
630	SUM-FIXED INCOME	SUM AMERICAS	MTS
631	SUM-FIXED INCOME	SUM AMERICAS	MTS
632	SUM-FIXED INCOME	SUM AMERICAS	MTS
633	SUM-FIXED INCOME	SUM AMERICAS	MTS
634	SUM-FIXED INCOME	SUM AMERICAS	MTS
635	SUM-FIXED INCOME	SUM AMERICAS	MTS
636	SUM-FIXED INCOME	SUM AMERICAS	MTS
637	SUM-FIXED INCOME	SUM AMERICAS	MTS
638	SUM-FIXED INCOME	SUM AMERICAS	MTS
639	SUM-FIXED INCOME	SUM AMERICAS	MTS
640	SUM-FIXED INCOME	SUM AMERICAS	MTS
641	SUM-FIXED INCOME	SUM AMERICAS	MTS
642	SUM-FIXED INCOME	SUM AMERICAS	MTS
643	SUM-FIXED INCOME	SUM AMERICAS	MTS
644	SUM-FIXED INCOME	SUM AMERICAS	MTS
645	SUM-FIXED INCOME	SUM AMERICAS	MTS
646	SUM-FIXED INCOME	SUM AMERICAS	MTS
647	SUM-FIXED INCOME	SUM AMERICAS	MTS
648	SUM-FIXED INCOME	SUM AMERICAS	MTS
649	SUM-FIXED INCOME	SUM AMERICAS	MTS
650	SUM-FIXED INCOME	SUM AMERICAS	MTS
651	SUM-FIXED INCOME	SUM AMERICAS	MTS
652	SUM-FIXED INCOME	SUM AMERICAS	MTS
653	SUM-FIXED INCOME	SUM AMERICAS	MTS
654	SUM-FIXED INCOME	SUM AMERICAS	MTS
655	SUM-FIXED INCOME	SUM AMERICAS	MTS
656	SUM-FIXED INCOME	SUM AMERICAS	MTS
657	SUM-FIXED INCOME	SUM AMERICAS	MTS
658	SUM-FIXED INCOME	SUM AMERICAS	MTS
659	SUM-FIXED INCOME	SUM AMERICAS	MTS
660	SUM-FIXED INCOME	SUM AMERICAS	MTS
661	SUM-FIXED INCOME	SUM AMERICAS	MTS
662	SUM-FIXED INCOME	SUM AMERICAS	MTS
663	SUM-FIXED INCOME	SUM AMERICAS	MTS
664	SUM-FIXED INCOME	SUM AMERICAS	MTS
665	SUM-FIXED INCOME	SUM AMERICAS	MTS
666	SUM-FIXED INCOME	SUM AMERICAS	MTS
667	SUM-FIXED INCOME	SUM AMERICAS	MTS
668	SUM-FIXED INCOME	SUM AMERICAS	MTS
669	SUM-FIXED INCOME	SUM AMERICAS	MTS
670	SUM-FIXED INCOME	SUM AMERICAS	MTS
671	SUM-FIXED INCOME	SUM AMERICAS	MTS
672	SUM-FIXED INCOME	SUM AMERICAS	MTS

	F	G	H	I	J
625	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
626	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
627	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
628	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
629	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
630	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
631	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
632	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
633	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
634	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
635	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
636	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
637	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM74
638	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM75
639	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM75
640	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM75
641	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM75
642	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM75
643	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM75
644	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GM77
645	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMBM
646	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
647	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
648	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
649	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
650	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
651	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
652	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
653	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
654	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
655	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
656	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
657	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
658	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
659	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
660	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
661	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
662	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
663	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
664	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
665	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G10X
666	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G14B
667	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16G
668	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
669	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
670	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
671	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
672	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L

	K	L	M
625	KING LIQ	3133XDVS7	US3133XDVS78
626	KING LIQ	3133XFKF2	US3133XFKF25
627	KING LIQ	3133XFPR1	
628	KING LIQ	3133XMFY2	
629	KING LIQ	3133XN4B2	
630	KING LIQ	31364FCB5	US31364FCB58
631	KING LIQ	31364FKW0	US31364FKW04
632	KING LIQ	880591CJ9	US880591CJ98
633	KING LIQ	880591CS9	US880591CS97
634	KING LIQ	880591CU4	US880591CU44
635	KING LIQ	880591DM1	US880591DM19
636	KING LIQ	880591DV1	US880591DV18
637	KING LIQ	880591EA6	
638	AGARWAL LIQ	038461AC3	US038461AC32
639	AGARWAL LIQ	3133X8L34	US3133X8L345
640	AGARWAL LIQ	3133XBYM1	US3133XBYM16
641	AGARWAL LIQ	3133XDVS7	US3133XDVS78
642	AGARWAL LIQ	3133XFKF2	US3133XFKF25
643	AGARWAL LIQ	3134A4ZY3	
644	FFCB 2.625% 4/21/11 CP:31331YG	31331VJ80	US31331VJ801
645	AGENCY STRIPS	31359MEL3	US31359MEL37
646	LONG AGENCIES	31331SUM3	US31331SUM33
647	LONG AGENCIES	31331V4Z6	
648	LONG AGENCIES	31331VWF9	
649	LONG AGENCIES	31331XFK3	
650	LONG AGENCIES	31331XKA9	
651	LONG AGENCIES	31331XKB7	
652	LONG AGENCIES	31331XS52	
653	LONG AGENCIES	31331XT85	
654	LONG AGENCIES	3133XEWA3	
655	LONG AGENCIES	3133XHRJ3	US3133XHRJ30
656	LONG AGENCIES	3134A4ZY3	
657	LONG AGENCIES	3134A4ZZ0	US3134A4ZZ05
658	LONG AGENCIES	31359MEB5	US31359MEB54
659	LONG AGENCIES	31359MEU3	US31359MEU36
660	LONG AGENCIES	31398AFD9	
661	LONG AGENCIES	880591DX7	US880591DX73
662	LONG AGENCIES	880591EB4	
663	LONG AGENCIES	912828HV5	US912828HV51
664	LONG AGENCIES	912828HY9	US912828HY90
665	CASH	912828HY9	US912828HY90
666	GOVERNMENT TIPS	912828HY9	US912828HY90
667	ODD LOT GOVT TRD	912828HY9	US912828HY90
668	CASH	912810DZ8	US912810DZ85
669	CASH	912810EM6	US912810EM63
670	CASH	912810EN4	US912810EN47
671	CASH	912810EP9	US912810EP94
672	CASH	912810EQ7	US912810EQ77

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	N	O
625	FEDERAL HOME LOAN BANK SYSTEM	191,847,324
626	FEDERAL HOME LOAN BANK SYSTEM	156,270,930
627	FEDERAL HOME LOAN BANK SYSTEM	45,766,997
628	FEDERAL HOME LOAN BANK SYSTEM	392,671,950
629	FEDERAL HOME LOAN BANK SYSTEM	49,431,861
630	FEDERAL NATIONAL MTG ASSN-MTN	95,556,617
631	FEDERAL NATIONAL MTGE ASSN-MTN	55,269,844
632	TENNESSEE VALLEY AUTHORITY	140,020,107
633	TENNESSEE VALLEY AUTHORITY	417,801,758
634	TENNESSEE VALLEY AUTHORITY	81,172,563
635	TENNESSEE VALLEY AUTHORITY	149,316,578
636	TENNESSEE VALLEY AUTHORITY	112,687,953
637	TENNESSEE VALLEY AUTHORITY	127,511,209
638	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	96,949,309
639	FEDERAL HOME LOAN BANK SYSTEM	73,346,543
640	FEDERAL HOME LOAN BANK SYSTEM	46,637,192
641	FEDERAL HOME LOAN BANK SYSTEM	116,233,694
642	FEDERAL HOME LOAN BANK SYSTEM	159,965,193
643	FREDDIE MAC	75,355,764
644	FEDERAL FARM CREDIT BANK	75,320,211
645	FEDERAL NATIONAL MTGE ASSOC	58,053,622
646	FEDERAL FARM CREDIT BANK	28,904,684
647	FEDERAL FARM CREDIT BANK	29,630,141
648	FEDERAL FARM CREDIT BANK	73,271,649
649	FEDERAL FARM CREDIT BANK	19,047,315
650	FEDERAL FARM CREDIT BANK	19,675,448
651	FEDERAL FARM CREDIT BANK	24,599,079
652	FEDERAL FARM CREDIT BANK	20,347,171
653	FEDERAL FARM CREDIT BANK	25,853,592
654	FEDERAL HOME LOAN BANK SYSTEM	19,101,022
655	FEDERAL HOME LOAN BANK SYSTEM	19,303,991
656	FREDDIE MAC	611,222,597
657	FREDDIE MAC	72,273,938
658	FEDERAL NATIONAL MTG ASSN	76,047,337
659	FEDERAL NATIONAL MTG ASSN	63,414,655
660	FEDERAL NATIONAL MORTGAGE ASSO	176,206,944
661	TENNESSEE VALLEY AUTHORITY	17,771,040
662	TENNESSEE VALLEY AUTHORITY	17,978,498
663	U S TREASURY NOTE	7,586,619
664	U S TREASURY NOTE SERIES K-2013	43,792,916
665	U S TREASURY NOTE SERIES K-2013	208,037
666	U S TREASURY NOTE SERIES K-2013	22,286,234
667	U S TREASURY NOTE SERIES K-2013	10,956,460
668	UNITED STATES TREASURY BONDS R/MD 8.875 08/15/2017	6,060,143
669	U.S. TREASURY BOND	97,289,461
670	U.S. TREASURY BOND	75,025,942
671	UNITED STATES TREASURY BONDS R/MD 7.125 02/15/2023	10,725,194
672	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	1,133,173

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673	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
674	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
675	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
676	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
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691	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
692	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
693	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
694	OTHSUM AMERICAS	SUM-FIXED INCOME	ITS America
695	OTHSUM AMERICAS	SUM-FIXED INCOME	ITS America
696	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
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698	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
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719	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
720	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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673	SUM-FIXED INCOME	SUM AMERICAS	MTS
674	SUM-FIXED INCOME	SUM AMERICAS	MTS
675	SUM-FIXED INCOME	SUM AMERICAS	MTS
676	SUM-FIXED INCOME	SUM AMERICAS	MTS
677	SUM-FIXED INCOME	SUM AMERICAS	MTS
678	SUM-FIXED INCOME	SUM AMERICAS	MTS
679	SUM-FIXED INCOME	SUM AMERICAS	MTS
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691	SUM-FIXED INCOME	SUM AMERICAS	MTS
692	SUM-FIXED INCOME	SUM AMERICAS	MTS
693	SUM-FIXED INCOME	SUM AMERICAS	MTS
694	SUM-FIXED INCOME	SUM AMERICAS	OTH
695	SUM-FIXED INCOME	SUM AMERICAS	OTH
696	SUM-FIXED INCOME	SUM ASIA	ITS
697	SUM-FIXED INCOME	SUM ASIA	ITS
698	SUM-FIXED INCOME	SUM ASIA	ITS
699	SUM-FIXED INCOME	SUM ASIA	ITS
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717	SUM-FIXED INCOME	SUM ASIA	ITS
718	SUM-FIXED INCOME	SUM ASIA	ITS
719	SUM-FIXED INCOME	SUM ASIA	ITS
720	SUM-FIXED INCOME	SUM ASIA	ITS

	F	G	H	I	J
673	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
674	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
675	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
676	GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	53067	61O2
677	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	23741	G1T7
678	GLOBAL RATES	PASS THRU	PASSTHRU JV	40345	GAD5
679	GLOBAL RATES	PASS THRU	PASSTHRU JV	40345	GMX9
680	GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	51296	6AFV
681	GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	51296	6AFV
682	GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	51296	6AFV
683	GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	51296	6AFV
684	GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	51296	6AFV
685	GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	51296	6AFV
686	GLOBAL RATES	RATES DERIVATIVES AMERICAS	CPI DERIVATIVES US	51296	6AFV
687	GLOBAL RATES	RATES DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS	27909	G12I
688	GLOBAL RATES	RATES DERIVATIVES AMERICAS	EXOTIC OPTIONS	29069	6ARU
689	GLOBAL RATES	RATES DERIVATIVES AMERICAS	US LONG OPTIONS	25147	6AJF
690	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	GAIA
691	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	28197	GAE3
692	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	28197	GAH5
693	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	23707	GALL
694	CDO	CDO AMERICAS	CDO BESPOKE CORRELATION US	48087	GFS30730CDOAJV
695	COMMODITIES	US COMMODITIES TRADING	STRUCTURED POWER	48046	&NGPWROPT
696	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA	29443	072003254
697	FOREIGN EXCHANGE	LIQUID MKTS PROP ASIA	LIQUID MKTS PROP SINGAPORE	52236	071005T28
698	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
699	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
700	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
701	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
702	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
703	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
704	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
705	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
706	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
707	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
708	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
709	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
710	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
711	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
712	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
713	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
714	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
715	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004018
716	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004018
717	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004018
718	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004018
719	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004018
720	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004018

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673	CASH	912810EW4	US912810EW46
674	CASH	912810FA1	US912810FA17
675	CASH	912828HY9	US912828HY90
676	PHILLIPS CASH	912828HY9	US912828HY90
677	TREASURY/PROPRIETARY	912828HY9	US912828HY90
678	AD2 HEDGE LEDGER	912828HY9	US912828HY90
679	PASS-THRU	912828HY9	US912828HY90
680	CPI DERIV TREASURY NOTES	912810FR4	US912810FR42
681	CPI DERIV TREASURY NOTES	912810FS2	
682	CPI DERIV TREASURY NOTES	912810PS1	
683	CPI DERIV TREASURY NOTES	912828ET3	US912828ET33
684	CPI DERIV TREASURY NOTES	912828GD6	US912828GD62
685	CPI DERIV TREASURY NOTES	912828GN4	US912828GN45
686	CPI DERIV TREASURY NOTES	912828GX2	
687	TSY HEDGE	912828HY9	US912828HY90
688	LBSF EXOTIC OPTIONS	912828HY9	US912828HY90
689	PUTS MTS	912828HY9	US912828HY90
690	MIDDLE EAST	912828HV5	US912828HV51
691	COMMERCIAL MULTIFAMILY PROJECT	912828HV5	US912828HV51
692	TSY/MTGE HEDGE	912828HY9	US912828HY90
693	NON AGENCY NEW ISSUE	912828HY9	US912828HY90
694		ADJ1	ADJ1
695		ADJ1	ADJ1
696	LBIE CDO ASIA	1US440373	US36962GU517
697	GOVT BONDS	1IT186386	IT0003658009
698	177 GOV_PROP1	1JP212200	JP13002717A6
699	177 GOV_PROP1	1JP226853	JP14000117B7
700	177 GOV_PROP1	1JP284878	JP11201417C2
701	177 GOV_PROP1	1JP299413	JP12009917C3
702	177 GOV_PROP1	1JP339664	JP1120041569
703	177 GOV_PROP1	1JP377128	JP1120051592
704	177 GOV_PROP1	1JP419953	JP1120151848
705	177 GOV_PROP1	1JP482704	JP1201011853
706	177 GOV_PROP1	1JP504556	JP1120071632
707	177 GOV_PROP1	1JP570623	JP1120081664
708	177 GOV_PROP1	1JP676594	JP1102821699
709	177 GOV_PROP1	1JP713181	JP12009116A6
710	177 GOV_PROP1	1JP723388	JP11028316B9
711	177 GOV_PROP1	1JP760836	JP11028416C5
712	177 GOV_PROP1	1JP763335	JP11201016C2
713	177 GOV_PROP1	1JP922295	JP1120121767
714	177 GOV_PROP1	1JP950171	JP1102871777
715	146 GOV_PROP2	1JP080110	JP1150221354
716	146 GOV_PROP2	1JP134008	JP1150211330
717	146 GOV_PROP2	1JP148321	JP1150271433
718	146 GOV_PROP2	1JP475054	JP1150481859
719	146 GOV_PROP2	1TK009385	JP1150081063
720	146 GOV_PROP2	7TK009629	JP1150091096

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673	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	8,603,117
674	UNITED STATES TREASURY BONDS R/MD 6.375 08/15/2027	44,151,580
675	U S TREASURY NOTE SERIES K-2013	5,267,331
676	U S TREASURY NOTE SERIES K-2013	28,901
677	U S TREASURY NOTE SERIES K-2013	29,213,489
678	U S TREASURY NOTE SERIES K-2013	8,696
679	U S TREASURY NOTE SERIES K-2013	2,899
680	US TREAS INFLATION INDEX	41,727,326
681	US TREAS INFLATION INDEX NOTE	89,254,033
682	US TREAS INFLATION INDEX NOTE	167,438,546
683	US TREAS INFLATION INDEX NOTE	116,060,165
684	US TREAS INFLATION INDEX NOTE	16,581,115
685	US TREAS INFLATION INDEX NOTE	51,495,487
686	US TREAS INFLATION INDEX NOTE	82,112,100
687	U S TREASURY NOTE SERIES K-2013	8,832,974
688	U S TREASURY NOTE SERIES K-2013	1,962,883
689	U S TREASURY NOTE SERIES K-2013	245,360
690	U S TREASURY NOTE	40,247
691	U S TREASURY NOTE	4,427,129
692	U S TREASURY NOTE SERIES K-2013	3,202,878
693	U S TREASURY NOTE SERIES K-2013	25,814,239
694	ADJUSTMENT	66,590,211
695	ADJUSTMENT	660,342
696	GENERAL ELECTRIC CAPITAL CORP	8,248,500
697	ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20110501	5,607,088
698	JAPAN GOVERNMENT THIRTY YEAR BOND SERIES# 27 2.500% 20370920	44,818,043
699	JAPAN GOVERNMENT FORTY YEAR BOND SERIES# 1 2.400% 20480320	85,298,820
700	JAPANESE GOVT CPI LINKED BOND SERIES# 14 1.200% 20171210	9,095,996
701	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 99 2.100% 20271220	2,603,705
702	JAPANESE GOVT CPI LINKED BOND SERIES# 4 0.500% 20150610	203,758,268
703	JAPANESE GOVT CPI LINKED BOND SERIES# 5 0.800% 20150910	2,896,331
704	JAPANESE GOVT CPI LINKED BOND SERIES# 15 1.400% 20180310	5,494,849
705	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 101 2.400% 20280320	286,340,034
706	JAPANESE GOVT CPI LINKED BOND SERIES# 7 0.800% 20160310	1,218,266
707	JAPANESE GOVT CPI LINKED BOND SERIES# 8 1.000% 20160610	3,049,328
708	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 282 1.700% 20160920	70,939,494
709	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 91 2.300% 20260920	45,059,487
710	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 283 1.800% 20160920	136,123,764
711	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 284 1.700% 20161220	180,480,280
712	JAPANESE GOVT CPI LINKED BOND SERIES# 10 1.100% 20161210	30,182,320
713	JAPANESE GOVT CPI LINKED BOND SERIES# 12 1.200% 20170610	10,037,370
714	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 287 1.900% 20170620	91,277,121
715	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 22 FRN 20180520	94,946,466
716	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 21 FRN 20180320	26,617,536
717	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 27 FRN 20190320	91,439,343
718	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 48 FRN 20230520	4,471,500
719	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 8 FRN 20150622	138,163,202
720	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 9 FRN 20150921	17,246,115

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721	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
722	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
723	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
724	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
725	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
726	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
727	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
728	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
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721	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
722	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
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743	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077009785
744	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	078008083
745	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	078008083
746	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	24372	077009793
747	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786	072006XD6
748	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786	072006XD6
749	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786	076003649
750	GLOBAL RATES	RATES DERIVATIVES ASIA	FID EXOTICS ASIA	48859	0710029J0
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759	GLOBAL RATES	RATES DERIVATIVES ASIA	FID EXOTICS ASIA	49171	077004422
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761	GLOBAL RATES	RATES DERIVATIVES ASIA	FID EXOTICS ASIA	49171	077004422
762	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	22052	072008493
763	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	22434	072008436
764	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	22900	078005634
765	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
766	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
767	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
768	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364

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721	104 GOV_SHORT1	1JP087438	JP1050281375
722	104 GOV_SHORT1	1JP097494	JP1050301397
723	104 GOV_SHORT1	1JP103722	JP11025413A9
724	104 GOV_SHORT1	1JP145095	JP1102581434
725	104 GOV_SHORT1	1JP289778	JP10506817C7
726	104 GOV_SHORT1	1JP482704	JP1201011853
727	104 GOV_SHORT1	1JP647207	JP1050581675
728	104 GOV_SHORT1	1JP680612	JP1050601697
729	104 GOV_SHORT1	1JP760836	JP11028416C5
730	104 GOV_SHORT1	1JP913443	JP1022571762
731	104 GOV_SHORT1	1TK013213	JP1102251004
732	183 GOV_JR	1JP482704	JP1201011853
733	130 NON_JGB	1JP299413	JP12009917C3
734	166 GOV_OPT1	1JP289778	JP10506817C7
735	166 GOV_OPT1	1JP482704	JP1201011853
736	166 GOV_OPT1	1JP676594	JP1102821699
737	166 GOV_OPT1	1JP760836	JP11028416C5
738	167 GOV_OPT2	1JP080110	JP1150221354
739	167 GOV_OPT2	1JP134008	JP1150211330
740	167 GOV_OPT2	1JP148321	JP1150271433
741	167 GOV_OPT2	1JP475054	JP1150481859
742	167 GOV_OPT2	1TK009385	JP1150081063
743	167 GOV_OPT2	7TK009629	JP1150091096
744	180 GOV_SHORT2	1JP475054	JP1150481859
745	180 GOV_SHORT2	1TK010466	JP1102291133
746	155 GOV_SWAP1	1JP127440	JP1200971792
747	JPY FRNS	1JP127440	JP1200971792
748	JPY FRNS	1JP299413	JP12009917C3
749	434-DERIV JPY BOND	1JP289778	JP10506817C7
750	USD EMTN	1AU065791	XS0319726047
751	USD EMTN	1AU216378	XS0197020653
752	USD EMTN	1AU674618	XS0266959021
753	USD EMTN	1GB243917	XS0203888036
754	USD EMTN	1GB346090	XS0223204081
755	USD EMTN	1GB718488	XS0274100493
756	USD EMTN	1US105182	XS0321707654
757	306 - JGB OPTIONS	1FR457413	XS0243483269
758	306 - JGB OPTIONS	1GB275877	XS0335189600
759	INDEX BOND	1JP339664	JP1120041569
760	INDEX BOND	1JP504556	JP1120071632
761	INDEX BOND	1JP570623	JP1120081664
762	LBIE SCT AUSTRALIA	1KR143962	USY48764AH01
763	LBIE SCT THAILAND/183	86219AD75	USY86219AD71
764	LBIE INTL CREDIT	1JE085574	USG463802037
765	LBIE SCT KOREA	1IE937701	USG17465AA69
766	LBIE SCT KOREA	1IN791785	USY38575DC03
767	LBIE SCT KOREA	1KR143962	USY48764AH01
768	LBIE SCT KOREA	1KR200804	US302154AS85

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721	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 28 0.500% 20080620	61,678,551
722	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 30 0.800% 20080920	100,154,030
723	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 254 1.400% 20130920	50,144,240
724	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 258 1.300% 20140320	44,434,869
725	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 68 1.100% 20121220	23,564,513
726	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 101 2.400% 20280320	56,584,616
727	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 58 1.500% 20110620	71,056,139
728	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 60 1.200% 20110920	97,330,600
729	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 284 1.700% 20161220	29,883,741
730	JAPAN GOVERNMENT TWO YEAR BOND SERIES# 257 1.000% 20090615	3,492,603
731	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 225 1.900% 20101220	74,986,728
732	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 101 2.400% 20280320	28,919,268
733	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 99 2.100% 20271220	181
734	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 68 1.100% 20121220	13,536,600
735	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 101 2.400% 20280320	38,560,678
736	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 282 1.700% 20160920	1,096,721
737	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 284 1.700% 20161220	38,848,038
738	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 22 FRN 20180520	51,875,296
739	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 21 FRN 20180320	58,585,197
740	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 27 FRN 20190320	831,267
741	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 48 FRN 20230520	51,881,105
742	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 8 FRN 20150622	12,676,474
743	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 9 FRN 20150921	60,421,765
744	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 48 FRN 20230520	35,780,047
745	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 229 1.400% 20110321	12,681,789
746	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 97 2.200% 20270920	12,618,656
747	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 97 2.200% 20270920	75,711,934
748	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 99 2.100% 20271220	41,062,998
749	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 68 1.100% 20121220	7,301,069
750	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20220927 SERIES# EMTN	42,300
751	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090805 SERIES# EMTN	92,120
752	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20181006 SERIES# EMTN	138,108
753	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	7,971
754	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200718 SERIES# EMTN	350,502
755	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20211127 SERIES# EMTN	94,301
756	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20221016 SERIES# eMTN EMTN	98,314
757	BNP PARIBAS FRN 20110304 EMTN	319,324
758	EBRD-EUROPEAN BANK RECON & DEV 10.450% 20091221 SERIES# GMTN EMTN	35,350
759	JAPANESE GOVT CPI LINKED BOND SERIES# 4 0.500% 20150610	8,483,568
760	JAPANESE GOVT CPI LINKED BOND SERIES# 7 0.800% 20160310	6,228,354
761	JAPANESE GOVT CPI LINKED BOND SERIES# 8 1.000% 20160610	10,880,744
762	STANDARD CHARTERED FIRST BANK KOREA LTD VARIABLE RATE BOND 20340303 SERIES# REGS	1,682,866
763	KASIKORNBANK PCL 8.250% 20160821 SERIES# REGS	5,181,017
764	HSBC CAPITAL FUNDING LP/JERSEY CHANNEL I VARIABLE RATE BOND PERP SERIES# REGS	259,440
765	BW GROUP LTD 6.625% 20170628 SERIES# REGS	4,323,648
766	ICICI BANK LTD 5.750% 20120112 SERIES# REGS	1,402,353
767	STANDARD CHARTERED FIRST BANK KOREA LTD VARIABLE RATE BOND 20340303 SERIES# REGS	2,404,095
768	EXPORT-IMPORT BANK OF KOREA 5.500% 20121017	3,790,431

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816	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia

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774	SUM-FIXED INCOME	SUM ASIA	ITS
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810	SUM-FIXED INCOME	SUM ASIA	ITS
811	SUM-FIXED INCOME	SUM ASIA	ITS
812	SUM-FIXED INCOME	SUM ASIA	ITS
813	SUM-FIXED INCOME	SUM ASIA	ITS
814	SUM-FIXED INCOME	SUM ASIA	ITS
815	SUM-FIXED INCOME	SUM ASIA	ITS
816	SUM-FIXED INCOME	SUM ASIA	ITS

	F	G	H	I	J
769	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
770	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
771	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
772	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
773	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
774	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
775	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
776	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
777	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
778	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
779	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
780	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
781	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
782	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
783	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
784	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
785	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
786	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
787	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
788	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
789	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
790	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
791	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
792	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
793	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26800	076009398
794	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26800	076009398
795	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	29385	072004534
796	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	29385	072004534
797	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	29385	072004534
798	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	29385	072004534
799	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	46363	0720043M4
800	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	48171	071002QR3
801	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	48171	071002QR3
802	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	24848	0720060Z3
803	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	24848	0720060Z3
804	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
805	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
806	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
807	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
808	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
809	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
810	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
811	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
812	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
813	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
814	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
815	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	26795	076009356
816	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	26795	076009356

	K	L	M
769	LBIE SCT KOREA	1KR226874	XS0326933776
770	LBIE SCT KOREA	1KR234142	US50064FAD69
771	LBIE SCT KOREA	1KR291027	XS0185827085
772	LBIE SCT KOREA	1KR299905	XS0213126492
773	LBIE SCT KOREA	1KR653838	XS0252268874
774	LBIE SCT KOREA	1KR691085	USY49352AE00
775	LBIE SCT KOREA	1US195803	USU45439AA15
776	LBIE SCT KOREA	500631AG1	US500631AG16
777	LBIE SCT KOREA	500631AH9	US500631AH98
778	LBIE SCT CHINA	0138890B7	USY79985AC46
779	LBIE SCT CHINA	112635362	USG2690HAA44
780	LBIE SCT CHINA	112993639	XS0129936331
781	LBIE SCT CHINA	1CN306991	XS0202411285
782	LBIE SCT CHINA	1HK098079	XS0176607306
783	LBIE SCT CHINA	1HK306860	USY15085AA41
784	LBIE SCT CHINA	1HK872846	XS0296645012
785	LBIE SCT CHINA	1KY088557	XS0172201955
786	LBIE SCT CHINA	1KY117919	USG4672CAA39
787	LBIE SCT CHINA	1KY231660	USG46715AD30
788	LBIE SCT CHINA	1KY347896	XS0223429084
789	LBIE SCT CHINA	1TK010417	USG4671XAC41
790	LBIE SCT CHINA	1TW413444	XS0231644427
791	LBIE SCT CHINA	1US184138	XS0191426807
792	LBIE SCT CHINA	575426AE1	US575426AE19
793	LBIE SCT INDONESIA	1IN817382	XS0287245350
794	LBIE SCT INDONESIA	1SG404732	USY38575CX58
795	LBIE SCT OPTION	134321652	USU4582KAA89
796	LBIE SCT OPTION	1AN131930	XS0183668358
797	LBIE SCT OPTION	1GB908998	US853254AC43
798	LBIE SCT OPTION	1KY231660	USG46715AD30
799	LBIE SCT CMDS	1KY132355	USG46715AC56
800	CBASWEQJV LBIE	1BM233172	XS0326818324
801	CBASWEQJV LBIE	1BM901901	XS0301628383
802	CREDIT IBD JV/187	1GB941858	XS0308785665
803	CREDIT IBD JV/187	1GB941866	XS0308787018
804	SCT JAPAN2 LBIE	0013359D2	USU88869AA71
805	SCT JAPAN2 LBIE	134321652	USU4582KAA89
806	SCT JAPAN2 LBIE	1AN131930	XS0183668358
807	SCT JAPAN2 LBIE	1AN945206	XS0181244756
808	SCT JAPAN2 LBIE	1AW114761	XS0179766489
809	SCT JAPAN2 LBIE	1JP378357	USJ64480AC07
810	SCT JAPAN2 LBIE	1KY470367	USG81051AA57
811	SCT JAPAN2 LBIE	1KY507283	USG63255AA42
812	SCT JAPAN2 LBIE	1TK012629	USJ81335AH45
813	SCT JAPAN2 LBIE	1US931447	XS0267106002
814	SCT JAPAN2 LBIE	3595KAA50	USU3595KAA52
815	310 - LBIE SCT JAPAN	1AN131930	XS0183668358
816	310 - LBIE SCT JAPAN	1AW114761	XS0179766489

	N	O
769	PUSAN BANK VARIABLE RATE BOND 20171030	3,456,439
770	REPUBLIC OF KOREA 4.875% 20140922	1,866,599
771	EXPORT-IMPORT BANK OF KOREA 5.250% 20140210 SERIES# REGS	719,313
772	SHINHAN BANK 5.663% 20350302	4,389,196
773	INDUSTRIAL BANK OF KOREA FRN 20110427 SERIES# EMTN	5,553,144
774	KOREA MIDLAND POWER CO LTD 5.500% 20160314 SERIES# REGS	2,678,399
775	***HYUNDAI MOTOR MFG ALABAM REG S R/MD 5.30 12/19/2008	188,000
776	KOREA ELECTRIC POWER CORP 6.000% 20261201	1,034,255
777	KOREA ELECTRIC POWER CORP 7.000% 20270201	437,947
778	SINGAPORE TELECOMMUNICATIONS LTD 6.375% 20111201 SERIES# REGS	5,772,436
779	DBS CAPITAL FUNDING CORP VARIABLE RATE BOND PERP SERIES# REGS	193,901
780	CHINA GOVERNMENT INTERNATIONAL BOND 6.800% 20110523	1,150,342
781	CHINA DEVELOPMENT BANK 3.875% 20100408	215,449
782	AIRPORT AUTHORITY HONG KONG 5.000% 20130916	28,342
783	CHINATRUST COMMERCIAL BANK/HONG KONG VARIABLE RATE BOND PERP SERIES# REGS	2,726,367
784	WING HANG FINANCIAL HOLDINGS LTD VARIABLE RATE BOND PERP SERIES# EMTN	1,709,302
785	HUTCHISON WHAMPOA FINANCE 03/13 LTD 5.875% 20130708	529,826
786	HUTCHISON WHAMPOA INTERNATIONAL 03/33 LT 5.450% 20101124 SERIES# REGS	6,176,958
787	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 20370801 SERIES# REGS	14,799,829
788	HUTCHISON WHAMPOA FINANCE 05 LTD 4.125% 20150628	385,903
789	HUTCHISON WHAMPOA INTERNATIONAL 01/11 LT 7.000% 20110216 SERIES# REGS	196,314
790	CATHAY UNITED BANK CO LTD VARIABLE RATE BOND 20201005 SERIES# REGS	30,468,594
791	HONGKONG LAND FINANCE CO 5.500% 20140428 SERIES# EMTN	27,322
792	MTR CORP 7.500% 20090204	2,220,251
793	STATE BANK OF INDIA/LONDON FRN 20120215 EMTN	1,853,823
794	ICICI BANK LTD/SINGAPORE 5.750% 20101116 SERIES# REGS	461,895
795	MIZUHO PREFERRED CAPITAL CO LLC VARIABLE RATE BOND PERP SERIES# REGS	942,796
796	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	1,900,390
797	STANDARD CHARTERED PLC VARIABLE RATE BOND PERP SERIES# REGS	527,054
798	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 20370801 SERIES# REGS	6,828,064
799	HUTCHISON WHAMPOA FINANCE CI LTD 7.500% 20270801 SERIES# REGS	40,051,182
800	COASTAL GREENLAND LTD 12.000% 20121108 SERIES# W/W	2,472,827
801	NOBLE GROUP LTD CONV BOND ZEROCPN13Jun14	5,172,726
802	ICICI BANK UK PLC FRN 20160711 SERIES# EMTN	23,043,055
803	ICICI BANK UK PLC FRN 20160731 SERIES# EMTN	23,037,548
804	TOKAI PREFERRED CAPITAL CO LLC VARIABLE RATE BOND PERP SERIES# REGS	12,743,184
805	MIZUHO PREFERRED CAPITAL CO LLC VARIABLE RATE BOND PERP SERIES# REGS	1,414,193
806	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	16,186,576
807	BTM CURACAO HOLDINGS NV FRN PERP SERIES# EMTN	9,306,000
808	UFJ FINANCE ARUBA AEC 8.750% PERP	207,482
809	RESONA BANK LTD SERIES# REGS VARIABLE RATE BOND PERP	3,963,059
810	SHINSEI FINANCE CAYMAN LTD VARIABLE RATE BOND PERP SERIES# REGS	441,674
811	MUFG CAPITAL FINANCE 1 LTD VARIABLE RATE BOND PERP	87,161
812	TAKEFUJI CORP SERIES# REGS 9.200% 20110415	2,751,741
813	***SLM CORPORATION EURO MEDIUM TERM NOTE R/MD 1.53 09/15/2011	7,415,619
814	MIZUHO JGB INVESTMENT LLC VARIABLE RATE BOND PERP SERIES# REGS	7,281,546
815	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	5,701,171
816	UFJ FINANCE ARUBA AEC 8.750% PERP	9,970,572

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811	0183	
812	0183	
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814	0183	
815	0183	
816	0183	

	A		B
817	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
818	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
819	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
820	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
821	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
822	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
823	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
824	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
825	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
826	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
827	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
828	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
829	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
830	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
831	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
832	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
833	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
834	MTSSUM ASIA	SUM-FIXED INCOME	ITS Asia
835	OTHSUM ASIA	SUM-FIXED INCOME	ITS Asia
836	OTHSUM ASIA	SUM-FIXED INCOME	ITS Asia
837	OTHSUM ASIA	SUM-FIXED INCOME	ITS Asia
838	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
839	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
840	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
841	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
842	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
843	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
844	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
845	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
846	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
847	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
848	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
849	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
850	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
851	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
852	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
853	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
854	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
855	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
856	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
857	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
858	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
859	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
860	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
861	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
862	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
863	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
864	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

	C	D	E
817	SUM-FIXED INCOME	SUM ASIA	ITS
818	SUM-FIXED INCOME	SUM ASIA	ITS
819	SUM-FIXED INCOME	SUM ASIA	ITS
820	SUM-FIXED INCOME	SUM ASIA	ITS
821	SUM-FIXED INCOME	SUM ASIA	ITS
822	SUM-FIXED INCOME	SUM ASIA	ITS
823	SUM-FIXED INCOME	SUM ASIA	ITS
824	SUM-FIXED INCOME	SUM ASIA	ITS
825	SUM-FIXED INCOME	SUM ASIA	ITS
826	SUM-FIXED INCOME	SUM ASIA	ITS
827	SUM-FIXED INCOME	SUM ASIA	ITS
828	SUM-FIXED INCOME	SUM ASIA	ITS
829	SUM-FIXED INCOME	SUM ASIA	ITS
830	SUM-FIXED INCOME	SUM ASIA	ITS
831	SUM-FIXED INCOME	SUM ASIA	ITS
832	SUM-FIXED INCOME	SUM ASIA	ITS
833	SUM-FIXED INCOME	SUM ASIA	ITS
834	SUM-FIXED INCOME	SUM ASIA	MTS
835	SUM-FIXED INCOME	SUM ASIA	OTH
836	SUM-FIXED INCOME	SUM ASIA	OTH
837	SUM-FIXED INCOME	SUM ASIA	OTH
838	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
839	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
840	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
841	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
842	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
843	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
844	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
845	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
846	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
847	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
848	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
849	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
850	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
851	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
852	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
853	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
854	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
855	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
856	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
857	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
858	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
859	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
860	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
861	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
862	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
863	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
864	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
817	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628	076007434
818	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628	076007434
819	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628	076007434
820	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628	076007434
821	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628	076007434
822	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HIGH GRADE CREDIT AUSTRALIA	57033	07300BLD7
823	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HIGH GRADE CREDIT AUSTRALIA	57033	07300BLD7
824	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	40134	078007630
825	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	40134	078007630
826	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	40134	078007630
827	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	40134	078007630
828	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	40134	078007630
829	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	40134	078007630
830	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	40134	078007630
831	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	46074	0770039V5
832	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	46074	0770039V5
833	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	46074	0770039V5
834	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	40231	6AG8
835	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA	29442	&CDOASIABS
836	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA	29442	CDOASIA
837	COMMODITIES	ASIA COMMODITIES TRADING	ASIA COMMODITIES STRUCTURED	47753	STRUCTURECOMM
838	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
839	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
840	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
841	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
842	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
843	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
844	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
845	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
846	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
847	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
848	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
849	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
850	CDO	CDO - EUROPE	CDO CLO CASH-SYN HYBRID EUR	50078	072006YN3
851	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902	0720028Q4
852	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902	0720028Q4
853	CDO	CDO - EUROPE	CDO CREDIT HYBRIDS EUR	40303	0720039B4
854	COMMODITIES	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	49823	07300P1D8
855	COMMODITIES	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	49823	07300P1D8
856	COMMODITIES	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	49823	07300P1D8
857	COMMODITIES	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	49823	07300P1D8
858	COMMODITIES	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	49823	07300P1D8
859	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279	071002JV2
860	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279	071002JV2
861	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279	071002JV2
862	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279	071002JV2
863	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	20191	073001091
864	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	20193	077005908

	K	L	M
817	SCT FLOW	1AN131930	XS0183668358
818	SCT FLOW	1JP378357	USJ64480AC07
819	SCT FLOW	1JP894775	XS0222073420
820	SCT FLOW	1TK012629	USJ81335AH45
821	SCT FLOW	1US511587	USG810921019
822	DWBONDFRANCHISE	1AU461701	XS0276703005
823	DWBONDFRANCHISE	1AU689970	XS0269714464
824	DISTRESSED ASIA187	1BM307075	USG6542TAB73
825	DISTRESSED ASIA187	1BM401027	USG4600HAA98
826	DISTRESSED ASIA187	1HK234237	XS0200792405
827	DISTRESSED ASIA187	1KR288882	USY2997EAF08
828	DISTRESSED ASIA187	1KR452470	USG2233YAA13
829	DISTRESSED ASIA187	1KY750206	USG81043AB08
830	DISTRESSED ASIA187	1SG186800	XS0170886963
831	HY_FLOW_HK	1HK234237	XS0200792405
832	HY_FLOW_HK	1KR288882	USY2997EAF08
833	HY_FLOW_HK	204606081	USY72570AG22
834	TREASURY SWAP	912828HV5	US912828HV51
835		ADJ1	ADJ1
836		ADJ1	ADJ1
837		ADJ1	ADJ1
838	CDOBOND59	070820089	XS0133798826
839	CDOBOND59	1DE192860	XS0193239273
840	CDOBOND59	1IE217963	XS0197508764
841	CDOBOND59	1IE859145	XS0294490312
842	CDOBOND59	1US685951	XS0269145313
843	CDOLDNBONDS	156270936	XS0156270935
844	CDOLDNBONDS	156273013	XS0156273012
845	CDOLDNBONDS	1JE415813	XS0190255199
846	CDOLDNBONDS	1KY333250	XS0218027604
847	CDOLDNBONDS	1LU086561	XS0172064940
848	CDOLDNBONDS	1US866700	AU3CB0017036
849	CDOLDNBONDS	ADJ1	ADJ1
850	50078CDOEQBONDITS	1IE848957	XS0292331799
851	PRI MAN CDO BOND	1NL211397	XS0324499309
852	PRI MAN CDO BOND	1NL211538	XS0324500247
853	CRD HYBRID BONDS	1US085756	XS0171943649
854	SP-LBCS BONDS	1AN354649	XS0345845753
855	SP-LBCS BONDS	1NL052767	XS0318744249
856	SP-LBCS BONDS	1NL249827	XS0330993634
857	SP-LBCS BONDS	1NL254579	XS0331982305
858	SP-LBCS BONDS	1US354632	XS0345846132
859	GB EXOTIC LBIE	1DE503744	XS0247196008
860	GB EXOTIC LBIE	1FR478864	FR0010301770
861	GB EXOTIC LBIE	1GB142531	XS0186419098
862	GB EXOTIC LBIE	1US519044	XS0249495754
863	FUND DERIV JV CASH	1KY162048	XS0190758424
864	FUNDS LBF NEW ISSU	1FR248028	XS0204319973

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817	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	95,020
818	RESONA BANK LTD SERIES# REGS VARIABLE RATE BOND PERP	6,340,894
819	JAPAN BANK FOR INTERNATIONAL COOPERATION 4.000% 20100922	96,481
820	TAKEFUJI CORP SERIES# REGS 9.200% 20110415	2,202,568
821	SHINSEI FINANCE II VARIABLE RATE BOND PERP SERIES# REGS	2,145,625
822	MACQUARIE BANK LTD FRN 20161206 SERIES# EMTN	3,815,616
823	NATIONAL CAPITAL INSTRUMENTS LLC FRN PERP	6,382,976
824	NOBLE GROUP LTD 6.625% 20150317 SERIES# REGS	3,911,337
825	HOPSON DEVELOPMENT HOLDINGS LTD 8.125% 20121109 SERIES# REGS	1,955,495
826	TOWNGAS CHINA CO LTD 8.250% 20110923	517,274
827	HANAROTELECOM INC 7.000% 20120201 SERIES# REGS	3,220,832
828	C&M FINANCE LTD 8.100% 20160201 SERIES# REGS	9,114,193
829	SHIMAO PROPERTY HOLDINGS LTD 8.000% 20161201 SERIES# REGS	4,467,047
830	AES CHINA GENERATING CO LTD 8.250% 20100626	10,453,681
831	TOWNGAS CHINA CO LTD 8.250% 20110923	10,345,483
832	HANAROTELECOM INC 7.000% 20120201 SERIES# REGS	21,402,124
833	RELIANCE INDUSTRIES LTD 10.500% 20460806 SERIES# REGS	286,583
834	U S TREASURY NOTE	741,213
835	ADJUSTMENT	0
836	ADJUSTMENT	66,590,211
837	ADJUSTMENT	792,410
838	ASIF II FRN 20080807 SERIES# EMTN	16,803,251
839	LANDESBANK BADEN-WURTTEMBERG FRN 20090527 SERIES# EMTN	25,864,861
840	GE CAPITAL EUROPEAN FUNDING FRN 20140728 SERIES# EMTN	37,592,140
841	GE CAPITAL EUROPEAN FUNDING FRN 20140403 SERIES# EMTN	80,890,968
842	NEW YORK LIFE GLOBAL FUNDING FRN 20131220 SERIES# EMTN	32,217,033
843	LANDESBANK BADEN-WURTTEMBERG FRN 20121009 SERIES# EMTN	873,459
844	BAYERISCHE LANDESBANK FRN 20121009 SERIES# EMTN	873,459
845	CHROME FUNDING LTD/MUST FRN 20091028 SERIES# 1	2,203,027
846	TOPAZ FINANCE LTD VARIABLE RATE BOND 20150620	3,058,687
847	BANQUE GENERALE DU LUXEMBOURG SA 5.750% 20090127 SERIES# 611 EMTN	19,630
848	CITIGROUP INC 6.500% 20170213 SERIES# MTN	1,392,004
849	ADJUSTMENT	0
850	RUBY FINANCE PLC FRN 20140620 SERIES# 3X	6,209,027
851	MORGAN STANLEY INVESTMENT MANAGEMENT MEZ FRN 20240515 SERIES# 1X	12,309,007
852	MORGAN STANLEY INVESTMENT MANAGEMENT MEZ FRN 20240515 SERIES# 1X	21,704,776
853	GENERAL MOTORS CORP 8.375% 20330705	272,267
854	LLOYDS TSB BANK PLC 0.000% 20110220 EMTN	438,023
855	KBC IFIMA 0.000% 20080906 EMTN	94,000
856	KBC IFIMA 0.000% 20101123 SERIES# WTI EMTN	1,048,100
857	KBC IFIMA 0.000% 20081210 EMTN	623,220
858	LLOYDS TSB BANK PLC 0.000% 20110220	438,023
859	KREDITANSTALT FUER WIEDERAUFBAU 13.000% 20080922 SERIES# $/BR EMTN	12,551,212
860	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 11.000% 20080926 SERIES# EMTN	22,460,378
861	DEPFA BANK PLC 6.250% 20090224 SERIES# EMTN	5,328,664
862	INTER-AMERICAN DEVELOPMENT BANK 8.250% 20110412	17,737,708
863	ANTHRACITE RATED INVESTMENTS CAYMAN LTD VARIABLE RATE BOND 20140416 SERIES# HFRX EMTN	511,661
864	BANQUE AIG 0.000% 20160624 SERIES# B EMTN	14,601

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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817	0183	
818	0183	
819	0183	
820	0183	
821	0183	
822	007D	
823	007D	
824	0187	
825	0187	
826	0187	
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828	0187	
829	0187	
830	0187	
831	0187	
832	0187	
833	0187	
834	0059	
835	0059	
836	0059	
837	0059	
838	0059	Corporate
839	0059	Corporate
840	0059	Corporate
841	0059	Corporate
842	0059	Corporate
843	0059	Corporate
844	0059	Corporate
845	0059	Corporate
846	0059	Corporate
847	0059	Corporate
848	0059	Governments
849	0059	Governments
850	0059	Corporate
851	0059	Corporate
852	0059	Corporate
853	0183	Corporate
854	0C11	Corporate
855	0C11	Corporate
856	0C11	Corporate
857	0C11	Corporate
858	0C11	Corporate
859	0183	Corporate
860	0183	Governments
861	0183	Corporate
862	0183	Corporate
863	0183	Corporate
864	0061	Corporate

	A		B
865	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
866	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
867	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
868	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
869	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
870	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
871	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
872	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
873	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
874	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
875	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
876	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
877	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
878	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
879	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
880	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
881	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
882	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
883	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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885	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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887	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
888	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
889	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
890	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
891	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
892	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
893	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
894	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
895	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
896	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
897	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
898	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
899	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
900	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
901	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
902	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
903	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
904	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
905	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
906	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
907	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
908	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
909	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
910	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
911	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
912	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

	C	D	E
865	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
866	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
867	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
868	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
869	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
870	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
871	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
872	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
873	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
874	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
875	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
876	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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888	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
889	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
890	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
891	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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895	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
896	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
897	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
898	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
899	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
900	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
901	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
902	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
903	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
904	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
905	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
906	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
907	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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911	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
912	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
865	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	20193	077005908
866	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	20193	077005908
867	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
868	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
869	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
870	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
871	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
872	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
873	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
874	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
875	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
876	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
877	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
878	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
879	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
880	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
881	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
882	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
883	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
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885	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
886	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
887	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
888	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
889	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
890	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
891	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
892	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
893	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
894	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
895	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
896	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
897	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
898	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
899	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
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901	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
902	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
903	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
904	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
905	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
906	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
907	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
908	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	074001371
909	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	074001371
910	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	074001371
911	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
912	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5

	K	L	M
865	FUNDS LBF NEW ISSU	1JE347040	XS0222757477
866	FUNDS LBF NEW ISSU	1JE538325	XS0251541776
867	PIERRE FOUCHET US	120509EI1	XS0097560600
868	PIERRE FOUCHET US	1DE164596	DE000LBW5X76
869	PIERRE FOUCHET US	1DE242962	US500769AX27
870	PIERRE FOUCHET US	1DE243333	US515110AK00
871	PIERRE FOUCHET US	1DE420634	XS0232850700
872	PIERRE FOUCHET US	1DE452314	XS0362562224
873	PIERRE FOUCHET US	1DE573317	US500769BR40
874	PIERRE FOUCHET US	1DE715520	DE000HBE0EZ3
875	PIERRE FOUCHET US	1DE725461	US48245RAX26
876	PIERRE FOUCHET US	1DE725875	XS0273914274
877	PIERRE FOUCHET US	1DE890265	XS0297232497
878	PIERRE FOUCHET US	1DE900767	XS0273786847
879	PIERRE FOUCHET US	1ES937168	XS0307800945
880	PIERRE FOUCHET US	1FR417797	FR0010606160
881	PIERRE FOUCHET US	1FR427739	FR0010451021
882	PIERRE FOUCHET US	1FR572021	FR0010247635
883	PIERRE FOUCHET US	1FR820198	FR0010437368
884	PIERRE FOUCHET US	1FR957586	FR0010500843
885	PIERRE FOUCHET US	1FR963774	FR0010479964
886	PIERRE FOUCHET US	1HK100826	US458182BV36
887	PIERRE FOUCHET US	1IT085935	US465410BH09
888	PIERRE FOUCHET US	1NL806477	XS0284982922
889	PIERRE FOUCHET US	1NO560691	US282645AQ39
890	PIERRE FOUCHET US	1NO927932	XS0302886881
891	PIERRE FOUCHET US	1SE679509	XS0256141515
892	PIERRE FOUCHET US	1SN272487	XS0213281032
893	PIERRE FOUCHET US	1SN272503	XS0223025239
894	PIERRE FOUCHET US	1SN272511	XS0228219894
895	PIERRE FOUCHET US	1SN357585	US008281AQ03
896	PIERRE FOUCHET US	1SN357999	XS0215937375
897	PIERRE FOUCHET US	1SN455710	US298785DS22
898	PIERRE FOUCHET US	1SN459332	XS0213706905
899	PIERRE FOUCHET US	1SN580350	XS0209821288
900	PIERRE FOUCHET US	1SN689656	US4581X0AM06
901	PIERRE FOUCHET US	1SN705049	XS0271449000
902	PIERRE FOUCHET US	1SN833841	US4581X0AL23
903	PIERRE FOUCHET US	2450928Y0	XS0055421035
904	PIERRE FOUCHET US	2450929M5	XS0055420904
905	PIERRE FOUCHET US	405992AB4	XS0144129649
906	PIERRE FOUCHET US	731011AM4	US731011AM43
907	PIERRE FOUCHET US	9289390A0	US459056LD78
908	US AGENCIES	1SE287220	US00254EAF97
909	US AGENCIES	1SN079056	US45905UCU60
910	US AGENCIES	9289390A0	US459056LD78
911	GC PERIPHERALS	1AT284311	AT0000386115
912	GC PERIPHERALS	1AT540365	AT0000A011T9

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865	ANTHRACITE RATED INVESTMENTS JERSEY LTD 1.000% 20150623 SERIES# EMTN	2,594
866	ANTHRACITE RATED INVESTMENTS JERSEY LTD 0.000% 20130424 SERIES# EMTN	2
867	EUROPEAN INVESTMENT BANK 5.875% 20090512 SERIES# EMTN	749,734
868	LANDESBANK BADEN-WURTTEMBERG 4.625% 20081031 SERIES# EMTN	29,192,122
869	KREDITANSTALT FUER WIEDERAUFBAU 4.125% 20141015	2,341,487
870	LANDWIRTSCHAFTLICHE RENTENBANK 3.625% 20091020 SERIES# G10	28,448
871	BAYERISCHE LANDESBANK 4.625% 20081118 SERIES# EMTN	18,940,530
872	KREDITANSTALT FUER WIEDERAUFBAU 3.750% 20100430 SERIES# MAY EMTN	224,304,548
873	KREDITANSTALT FUER WIEDERAUFBAU 0.000% 20360418	9,073,077
874	HYPOTHEKENBANK IN ESSEN AG 4.250% 20081215	947,748
875	KREDITANSTALT FUER WIEDERAUFBAU 4.625% 20081117	9,598,865
876	NRW.BANK 5.000% 20091109 SERIES# EMTN	1,638,626
877	NRW.BANK 5.000% 20090504 SERIES# EMTN	31,427,582
878	KREDITANSTALT FUER WIEDERAUFBAU 5.000% 20141031 SERIES# EMTN	27,856,954
879	INSTITUTO DE CREDITO OFICIAL 5.375% 20120702 SERIES# EMTN	51,994,621
880	COMPAGNIE DE FINANCEMENT FONCIER 2.625% 20100408 SERIES# EMTN	290,192,935
881	COMPAGNIE DE FINANCEMENT FONCIER FRN 20170322 SERIES# EMTN	23,162,845
882	COMPAGNIE DE FINANCEMENT FONCIER 4.625% 20090115 SERIES# EMTN	23,183,480
883	DEXIA MUNICIPAL AGENCY 5.250% 20170216 SERIES# EMTN	21,923,896
884	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.375% 20120717 SERIES# EMTN	23,971,737
885	DEXIA MUNICIPAL AGENCY 5.125% 20120531 SERIES# EMTN	1,713,972
886	INTER-AMERICAN DEVELOPMENT BAN	61,562,212
887	ITALIAN REPUBLIC 2.500% 20080715	1,786,530
888	BANK NEDERLANDSE GEMEENTEN 5.250% 20170131 SERIES# EMTN	490,771
889	EKSPORTFINANS A/S 5.500% 20160525	5,110,926
890	KOMMUNALBANKEN AS 5.125% 20120530 SERIES# EMTN	488,648
891	KOMMUNINVEST 5.375% 20110615 SERIES# EMTN	37,064,711
892	WORLD BK-IBRD-INTL BK REC&DEV 3.370% 20090310 SERIES# EMTN	925,426
893	WORLD BK-IBRD-INTL BK REC&DEV 3.450% 20090629 SERIES# EMTN	1,735,178
894	WORLD BK-IBRD-INTL BK REC&DEV 3.700% 20090826 SERIES# EMTN	1,786,908
895	AFRICAN DEVELOPMENT BANK 4.500% 20090115	1,235,468
896	COUNCIL OF EUROPE DEVELOPMENT BANK 4.375% 20101201 SERIES# EMTN	9,664,375
897	EUROPEAN INVESTMENT BANK 4.500% 20090217	1,522,362
898	EUROFIMA 4.500% 20150306 SERIES# EMTN	23,948,638
899	WORLD BK-IBRD-INTL BK REC&DEV 3.110% 20080728 SERIES# EMTN	941,093
900	INTER-AMERICAN DEVELOPMENT BANK 5.125% 20160913 EMTN	4,113,116
901	EUROPEAN INVESTMENT BANK 5.000% 20131015 SERIES# EMTN	9,824,034
902	INTER-AMERICAN DEVELOPMENT BANK 5.250% 20080616 SERIES# GMTN	1,411,462
903	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20160927 SERIES# INTL	63,630
904	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20230927	334,554
905	ITALIAN REPUBLIC 5.625% 20120615 SERIES# INTL	107,407,758
906	POLAND GOVERNMENT INTERNATIONAL BOND 6.250% 20120703	610,004
907	WORLD BK-IBRD-INTL BK REC&DEV 7.625% 20230119	8,960,525
908	SVENSK EXPORTKREDIT AB 4.000% 20100615	176,338,006
909	WORLD BK-IBRD-INTL BK REC&DEV 3.625% 20130521 SERIES# GMTN EMTN	2,299,699
910	WORLD BK-IBRD-INTL BK REC&DEV 7.625% 20230119	90,353,218
911	AUSTRIA GOVERNMENT BOND 3.900% 20200715	351,173
912	AUSTRIA GOVERNMENT BOND 4.000% 20160915 SERIES# EMTN 144A	69,749,745

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865	0061	Corporate
866	0061	Corporate
867	0183	Corporate
868	0183	Governments
869	0183	Governments
870	0183	Governments
871	0183	Corporate
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887	0183	Governments
888	0183	Corporate
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895	0183	Governments
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913	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
914	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
915	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
916	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
917	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
918	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
919	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
920	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
921	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
922	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
923	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
924	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
925	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
926	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
927	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
928	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
929	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
930	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
931	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
932	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
933	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
934	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
935	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
936	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
937	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
938	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
939	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
940	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
941	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
942	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
943	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
944	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
945	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
946	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
947	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
948	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
949	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
950	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
951	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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953	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
954	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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959	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
960	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

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LEHMAN BROTHERS HOLDINGS, INC.

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913	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
914	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
915	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
916	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
917	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
918	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
919	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
920	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
921	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
922	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
923	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
924	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
925	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
926	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
927	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
928	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
929	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
930	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
931	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
932	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
933	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
934	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
935	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
936	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
937	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
938	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
939	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
940	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
941	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
942	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
943	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
944	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
945	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
946	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
947	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
948	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
949	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
950	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
951	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
952	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
953	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
954	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
955	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
956	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
957	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
958	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
959	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
960	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
913	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
914	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
915	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
916	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
917	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
918	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
919	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
920	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
921	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
922	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
923	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
924	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
925	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710022H1
926	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071005JF0
927	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071005JF0
928	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071005JF0
929	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037W0
930	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
931	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
932	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
933	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
934	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
935	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
936	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
937	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
938	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
939	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
940	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
941	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
942	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
943	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
944	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
945	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
946	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
947	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
948	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
949	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
950	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
951	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007188
952	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
953	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
954	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
955	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
956	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
957	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
958	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
959	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
960	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589

	K	L	M
913	GC PERIPHERALS	1AT791661	AT0000A04967
914	GC PERIPHERALS	1BE795807	BE0000309188
915	GC PERIPHERALS	1DE064119	DE0001135226
916	GC PERIPHERALS	1DE288783	DE0001135275
917	GC PERIPHERALS	1FI562782	FI0001006066
918	GC PERIPHERALS	1IE134846	IE0034074488
919	GC PERIPHERALS	1IT136472	IT0003618383
920	GC PERIPHERALS	1IT196773	IT0004284334
921	GC PERIPHERALS	1IT392729	IT0003934657
922	GC PERIPHERALS	1IT472828	IT0004019581
923	GC PERIPHERALS	1NL466785	NL0000102275
924	GC PERIPHERALS	319091203	IT0003190912
925	ASSET SWAP	504071101	DE0001135184
926	AUSTRIA Y/E TRADE	1AT791661	AT0000A04967
927	AUSTRIA Y/E TRADE	1DE288783	DE0001135275
928	AUSTRIA Y/E TRADE	385356001	AT0000385356
929	THOMAS LERICHE FR	1DE803029	DE0001135325
930	THOMAS LERICHE EUR	113515001	DE0001135150
931	THOMAS LERICHE EUR	115861841	FI0001005407
932	THOMAS LERICHE EUR	1AT130159	AT0000386073
933	THOMAS LERICHE EUR	1AT325734	AT0000386198
934	THOMAS LERICHE EUR	1BE063081	BE0000301102
935	THOMAS LERICHE EUR	1BE134544	BE0000303124
936	THOMAS LERICHE EUR	1BE305490	BE0000306150
937	THOMAS LERICHE EUR	1DE412482	DE0001141521
938	THOMAS LERICHE EUR	1DE688990	DE0001141497
939	THOMAS LERICHE EUR	1DE830725	DE0001137172
940	THOMAS LERICHE EUR	1DE857686	DE0001141505
941	THOMAS LERICHE EUR	1FI912268	FI0001006165
942	THOMAS LERICHE EUR	1FR255676	FR0107369672
943	THOMAS LERICHE EUR	1IE050638	IE0031256328
944	THOMAS LERICHE EUR	1NL061248	NL0000102689
945	THOMAS LERICHE EUR	1NL346318	NL0000102242
946	THOMAS LERICHE EUR	251016OT3	FR0000187361
947	THOMAS LERICHE EUR	385356001	AT0000385356
948	THOMAS LERICHE EUR	556017259	DE0001135200
949	THOMAS LERICHE EUR	611524125	DE0001135127
950	THOMAS LERICHE EUR	894321751	PTOTEGOE0009
951	ARBITRAGE	1DE288783	DE0001135275
952	DEM ARB 4	1IT186386	IT0003658009
953	ARBITRAGE 1	010531BT7	IT0001444378
954	ARBITRAGE 1	113514301	DE0001135143
955	ARBITRAGE 1	113517601	DE0001135176
956	ARBITRAGE 1	1DE064119	DE0001135226
957	ARBITRAGE 1	1DE288783	DE0001135275
958	ARBITRAGE 1	1DE479184	DE0001135358
959	ARBITRAGE 1	1DE688990	DE0001141497
960	ARBITRAGE 1	1DE907739	DE0001135333

	N	O
913	AUSTRIA GOVERNMENT BOND 4.150% 20370315 144A	87,506
914	BELGIUM GOVERNMENT BOND 4.000% 20170328 SERIES# 49	42,091,674
915	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	212,330
916	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	1,592,242
917	FINLAND GOVERNMENT BOND 3.875% 20170915	213,278
918	IRELAND GOVERNMENT 4.500% 20200418	2,488,643
919	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20140801	1,318,658
920	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20121015	1,386,638
921	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	23,522,938
922	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20160801	194,750
923	NETHERLANDS GOVERNMENT BOND 3.750% 20230115	894,647
924	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20120201	1,059,608
925	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20110704 SERIES# 01	68,262,522
926	AUSTRIA GOVERNMENT BOND 4.150% 20370315 144A	12,103,951
927	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	16,237,018
928	AUSTRIA GOVERNMENT BOND 5.000% 20120715 144A	121,527,903
929	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20390704 SERIES# 07	34,679,080
930	BUNDESREPUBLIK DEUTSCHLAND 5.250% 20100704 SERIES# 00	55,853
931	FINLAND GOVERNMENT BOND 5.375% 20130704	31,115,634
932	AUSTRIA GOVERNMENT BOND 4.300% 20140715	32,131,832
933	AUSTRIA GOVERNMENT BOND 3.500% 20150715	21,420,678
934	BELGIUM GOVERNMENT BOND 4.250% 20130928 SERIES# 41	11,786,960
935	BELGIUM GOVERNMENT BOND 4.250% 20140928 SERIES# 43	12,996,280
936	BELGIUM GOVERNMENT BOND 3.750% 20150928 SERIES# 46	4,921,379
937	BUNDESOBLIGATION 3.500% 20130412 SERIES# 152	1,079,056
938	BUNDESOBLIGATION 3.500% 20111014 SERIES# 149	489,814
939	BUNDESSCHATZANWEISUNGEN 3.750% 20090313 SERIES# 1	14,661,382
940	BUNDESOBLIGATION 4.000% 20120413 SERIES# 150	269,504
941	FINLAND GOVERNMENT BOND 4.250% 20120915	4,206,291
942	FRENCH TREASURY NOTE BTAN 3.000% 20100112	5,083,156
943	IRELAND GOVERNMENT 5.000% 20130418	298,538
944	NETHERLANDS GOVERNMENT BOND 4.250% 20130715	35,926
945	NETHERLANDS GOVERNMENT BOND 3.250% 20150715	42,917,720
946	FRANCE GOVERNMENT BOND OAT 5.000% 20161025	21,082,252
947	AUSTRIA GOVERNMENT BOND 5.000% 20120715 144A	53,872,585
948	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120704 SERIES# 02	635,712
949	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20090704 SERIES# 99	589,312
950	PORTUGAL OT'S-OBRIG DO TESOURO 5.450% 20130923 SERIES# SEPT	18,922,084
951	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	12,903,932
952	ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20110501	247,460
953	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	2,651,898
954	BUNDESREPUBLIK DEUTSCHLAND 6.250% 20300104 SERIES# 00	8,142,386
955	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	68,838,054
956	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	11,791,729
957	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	15,305,427
958	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20180704 SERIES# 08	805,441,816
959	BUNDESOBLIGATION 3.500% 20111014 SERIES# 149	11,132,141
960	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20170704 SERIES# 07	2,410,215

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913	0183	Governments
914	0183	Governments
915	0183	Governments
916	0183	Governments
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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961	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
962	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
963	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
964	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
965	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
966	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
967	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
968	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
969	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
970	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
971	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
972	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
973	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
974	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
975	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
976	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
977	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
978	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
979	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
980	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
981	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
982	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
983	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
984	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
985	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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987	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1002	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1003	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1004	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1007	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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961	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
962	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
963	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
964	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
965	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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978	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
979	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
980	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
981	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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998	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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1001	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1002	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1003	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1004	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1005	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1006	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1007	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1008	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

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961	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
962	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
963	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
964	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
965	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
966	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
967	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
968	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
969	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
970	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
971	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
972	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
973	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
974	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
975	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
976	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
977	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
978	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
979	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
980	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
981	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
982	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
983	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008242
984	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008242
985	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
986	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
987	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
988	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
989	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
990	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
991	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
992	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
993	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
994	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
995	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
996	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
997	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
998	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
999	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1000	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1001	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1002	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1003	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1004	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1005	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1006	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1007	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1008	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275

	K	L	M
961	ARBITRAGE 1	1FR072006	FR0010517417
962	ARBITRAGE 1	1FR677697	FR0010371401
963	ARBITRAGE 1	1FR785789	FR0010415331
964	ARBITRAGE 1	1GR457841	GR0124030645
965	ARBITRAGE 1	1GR809595	GR0138002689
966	ARBITRAGE 1	1IT084284	IT0003493258
967	ARBITRAGE 1	1IT212984	IT0004286966
968	ARBITRAGE 1	1IT392729	IT0003934657
969	ARBITRAGE 1	1IT472828	IT0004019581
970	ARBITRAGE 1	251016OT3	FR0000187361
971	ARBITRAGE 1	4750729B5	DE0001135085
972	TREGGIARI/ARBITRAGE	0009542B5	FI0001004822
973	TREGGIARI/ARBITRAGE	171221534	PTOTECOE0011
974	TREGGIARI/ARBITRAGE	1BE080176	BE0000302118
975	TREGGIARI/ARBITRAGE	1DE138434	DE0001141448
976	TREGGIARI/ARBITRAGE	1DE273900	DE0001137206
977	TREGGIARI/ARBITRAGE	1DE754081	DE0001137164
978	TREGGIARI/ARBITRAGE	1DE830725	DE0001137172
979	TREGGIARI/ARBITRAGE	1FI078797	FI0001005522
980	TREGGIARI/ARBITRAGE	1FR084068	FR0105760112
981	TREGGIARI/ARBITRAGE	1NL442950	NL0000101707
982	TREGGIARI/ARBITRAGE	999935BB4	BE0000268749
983	EURO GOVTS	1ES791672	ES00000120L4
984	EURO GOVTS	1IT392729	IT0003934657
985	EURO GOVTS	0009542B5	FI0001004822
986	EURO GOVTS	1DE138434	DE0001141448
987	EURO GOVTS	1DE754081	DE0001137164
988	EURO GOVTS	1FI078797	FI0001005522
989	EURO GOVTS	1FR132479	FR0106589437
990	EURO GOVTS	1IE050638	IE0031256328
991	EURO GOVTS	1IT196773	IT0004284334
992	EURO GOVTS	504071101	DE0001135184
993	EURO GOVTS	9008940B8	NL0000102192
994	EURO GOVTS	999935BB4	BE0000268749
995	ASSET SWAP	1AT332490	XS0276012605
996	ASSET SWAP	1AT930350	XS0231636753
997	ASSET SWAP	1DE138434	DE0001141448
998	ASSET SWAP	1DE192035	XS0192595873
999	ASSET SWAP	1DE309316	DE000LRP0UA5
1000	ASSET SWAP	1DE322517	DE000A0SLD89
1001	ASSET SWAP	1DE335592	DE000LBW3GE9
1002	ASSET SWAP	1DE348975	DE000NWB0303
1003	ASSET SWAP	1DE639282	DE0008255878
1004	ASSET SWAP	1DE803110	DE000A0MFJX5
1005	ASSET SWAP	1DE971016	DE000A0NKUD2
1006	ASSET SWAP	1DE974606	DE000A0E83S0
1007	ASSET SWAP	1DK434455	DK0009755084
1008	ASSET SWAP	1ES112986	ES0414950552

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961	FRANCE GOVERNMENT BOND OAT 4.250% 20171025	3,006,556
962	FRANCE GOVERNMENT BOND OAT 4.000% 20381025	70,800
963	FRANCE GOVERNMENT BOND OAT 3.750% 20170425	8,701,792
964	HELLENIC REPUBLIC GOVERNMENT BOND 4.600% 20180720 SERIES# 10YR	172,045,633
965	HELLENIC REPUBLIC GOVERNMENT BOND 4.600% 20400920 SERIES# 30YR	6,906,029
966	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20190201	3,392,179
967	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20390801	16,245,048
968	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	3,692,461
969	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20160801	85,090
970	FRANCE GOVERNMENT BOND OAT 5.000% 20161025	42,359,688
971	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20280704 SERIES# 98	1,025,364
972	FINLAND GOVERNMENT BOND 5.000% 20090425	8,124,900
973	PORTUGAL OT'S-OBRIG DO TESOURO 3.950% 20090715 SERIES# JULY	858,136
974	BELGIUM GOVERNMENT BOND 3.000% 20080928 SERIES# 42	704,512
975	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	75,742,193
976	BUNDESSCHATZANWEISUNGEN 4.000% 20091211 SERIES# 1	52,791,710
977	BUNDESSCHATZANWEISUNGEN 3.750% 20081212	10,374
978	BUNDESSCHATZANWEISUNGEN 3.750% 20090313 SERIES# 1	10,507,812
979	FINLAND GOVERNMENT BOND 3.000% 20080704	1,227,255
980	FRENCH TREASURY NOTE BTAN 3.000% 20080712	1,496,891
981	NETHERLANDS GOVERNMENT BOND 2.750% 20090415	3,676,883
982	BELGIUM GOVERNMENT BOND 7.500% 20080729 SERIES# 16	2,027,231
983	SPAIN GOVERNMENT BOND 3.900% 20121031	197,590,821
984	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	378,986
985	FINLAND GOVERNMENT BOND 5.000% 20090425	1,803,032
986	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	688,875
987	BUNDESSCHATZANWEISUNGEN 3.750% 20081212	7,409,840
988	FINLAND GOVERNMENT BOND 3.000% 20080704	172,325
989	FRENCH TREASURY NOTE BTAN 3.500% 20090112	2,942,412
990	IRELAND GOVERNMENT 5.000% 20130418	149,269
991	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20121015	3,622,355
992	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20110704 SERIES# 01	2,437,947
993	NETHERLANDS GOVERNMENT BOND 7.500% 20100415	774,458
994	BELGIUM GOVERNMENT BOND 7.500% 20080729 SERIES# 16	11,666,794
995	OESTERREICHISCHE KONTROLLBANK AG 3.750% 20081128 SERIES# EMTN	145,061
996	ASFINAG 3.125% 20151006 SERIES# EMTN	595,861
997	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	66,694,155
998	SLOVAKIA GOVERNMENT INTERNATIONAL BOND 4.500% 20140520	1,440,024
999	LRP LANDESBANK RHEINLAND-PFALZ 3.500% 20090519 SERIES# 607	287,780
1000	KREDITANSTALT FUER WIEDERAUFBAU 4.375% 20180704 SERIES# EMTN	245,810
1001	LANDESBANK BADEN-WURTTEMBERG 3.500% 20150209 SERIES# 975	138,098
1002	NRW.BANK 3.500% 20090616 SERIES# EMTN	358,578
1003	L-BANK LANDESKREDITBANK BADEN-WUERTTEMBE 3.250% 20090706 SERIES# EMTN	8,171,604
1004	KREDITANSTALT FUER WIEDERAUFBAU 4.125% 20170704	1,576,115
1005	BERLIN LAND 4.875% 20170626 SERIES# 230	38,598,039
1006	KREDITANSTALT FUER WIEDERAUFBAU 4.375% 20090630 SERIES# EMTN	727,310
1007	NYKREDIT REALKREDIT A/S 4.000% 20120101 SERIES# BUL	1,745,044
1008	CAJA DE AHORROS Y MONTE DE PIEDAD DE MAD 5.500% 20100115	19,125,847

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1009	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1010	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1011	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1016	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1021	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1024	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1056	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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1009	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1010	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1011	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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1021	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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1056	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1009	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1010	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1011	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1012	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1013	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1014	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1015	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1016	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1017	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
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1019	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
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1021	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
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1023	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1024	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
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1054	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1055	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1056	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275

	K	L	M
1009	ASSET SWAP	1ES192855	ES0414950610
1010	ASSET SWAP	1ES200450	ES0371622004
1011	ASSET SWAP	1ES200476	ES0312298005
1012	ASSET SWAP	1ES200591	ES0413211048
1013	ASSET SWAP	1ES210194	ES0400230019
1014	ASSET SWAP	1ES333061	XS0236867247
1015	ASSET SWAP	1ES392562	ES0413790009
1016	ASSET SWAP	1ES425842	ES0413900160
1017	ASSET SWAP	1ES453570	ES0413900111
1018	ASSET SWAP	1ES675214	ES0413900137
1019	ASSET SWAP	1ES731983	ES0413211162
1020	ASSET SWAP	1ES887231	ES0413860026
1021	ASSET SWAP	1ES902469	XS0301818166
1022	ASSET SWAP	1ES902519	ES0312298120
1023	ASSET SWAP	1ES937234	ES0414840308
1024	ASSET SWAP	1FR080660	FR0000474652
1025	ASSET SWAP	1FR229424	FR0010538256
1026	ASSET SWAP	1FR289949	FR0010163329
1027	ASSET SWAP	1FR350485	FR0010136309
1028	ASSET SWAP	1FR397866	FR0010249763
1029	ASSET SWAP	1FR472644	FR0010620914
1030	ASSET SWAP	1FR763554	FR0010398347
1031	ASSET SWAP	1FR865508	FR0010456434
1032	ASSET SWAP	1FR965696	FR0010500298
1033	ASSET SWAP	1GB113128	XS0178952650
1034	ASSET SWAP	1GB151532	XS0189210148
1035	ASSET SWAP	1GB189326	XS0191449767
1036	ASSET SWAP	1GB319345	XS0217395705
1037	ASSET SWAP	1GB335960	XS0220989692
1038	ASSET SWAP	1GB459489	XS0252901359
1039	ASSET SWAP	1GB703423	XS0271352691
1040	ASSET SWAP	1GB943243	XS0307322437
1041	ASSET SWAP	1HU142082	XS0161667315
1042	ASSET SWAP	1IE348834	XS0222695008
1043	ASSET SWAP	1IE944012	XS0308936037
1044	ASSET SWAP	1IT084920	XS0171597395
1045	ASSET SWAP	1IT463280	IT0004014855
1046	ASSET SWAP	1LU214510	XS0327177134
1047	ASSET SWAP	1LU942136	XS0308505055
1048	ASSET SWAP	1NL132007	XS0183636744
1049	ASSET SWAP	1NL227757	XS0328609580
1050	ASSET SWAP	1NL337713	XS0277646062
1051	ASSET SWAP	1NL380317	XS0230182338
1052	ASSET SWAP	1NL388518	XS0127524402
1053	ASSET SWAP	1NL790895	XS0282445336
1054	ASSET SWAP	1NL887220	XS0286610455
1055	ASSET SWAP	1PT920028	PTBCUB1E0005
1056	ASSET SWAP	1SE714231	XS0273264712

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1009	CAJA DE AHORROS Y MONTE DE PIEDAD DE MAD 3.500% 20110325	8,557,943
1010	CEDULAS TDA FRN 20160408 SERIES# A-1	15,917,915
1011	AYT CEDULAS CAJAS GLOBAL FRN 20121214 SERIES# 1	11,550,951
1012	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.500% 20110315	10,585,568
1013	BANCO DE CREDITO LOCAL DE ESPANA SA 3.750% 20090630	143,631
1014	INSTITUTO DE CREDITO OFICIAL 2.875% 20090316 SERIES# EMTN	71,760
1015	BANCO POPULAR ESPANOL SA 3.000% 20121018	6,751,266
1016	BANCO SANTANDER SA 4.625% 20270504	8,555,593
1017	BANCO SANTANDER SA 3.500% 20140206 SERIES# 11	2,190,234
1018	BANCO SANTANDER SA 3.750% 20110908 SERIES# 13	1,439,904
1019	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.750% 20111123	6,759,587
1020	BANCO DE SABADELL SA 3.250% 20150615 SERIES# 1	10,728,763
1021	INSTITUTO DE CREDITO OFICIAL 4.375% 20120523 SERIES# EMTN	144,612
1022	AYT CEDULAS CAJAS GLOBAL 4.750% 20270525	97,477,711
1023	CAIXA D'ESTALVIS DE CATALUNYA 4.875% 20170629	47,258,409
1024	COMPAGNIE DE FINANCEMENT FONCIER 4.500% 20180516 SERIES# EMTN	50,927
1025	CM-CIC COVERED BONDS 4.375% 20101102 SERIES# EMTN	2,443,817
1026	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 3.625% 20150425	5,957,463
1027	CIF EUROMORTGAGE 3.250% 20111201	208,247
1028	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 3.250% 20130425 SERIES# EMTN	1,655,467
1029	BNP PARIBAS COVERED BONDS SA 4.625% 20140523 SERIES# EMTN	306,530,612
1030	BNP PARIBAS COVERED BONDS SA 3.750% 20111213 SERIES# EMTN	140,063
1031	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 4.125% 20170425 SERIES# EMTN	21,060,197
1032	CM-CIC COVERED BONDS 4.750% 20120717 SERIES# EMTN	5,278,278
1033	BANK OF SCOTLAND PLC 4.500% 20131023 EMTN	5,782,631
1034	NETWORK RAIL MTN FINANCE PLC 3.125% 20090330 SERIES# EMTN	143,903
1035	NORTHERN ROCK PLC 3.500% 20090504 EMTN	18,671,480
1036	NORTHERN ROCK PLC 3.625% 20150420 SERIES# EMTN	1,301,818
1037	ABBEY NATIONAL TREASURY SERVICES PLC/LON 3.375% 20150608 SERIES# EMTN	1,299,723
1038	BRADFORD & BINGLEY PLC 3.875% 20110504 SERIES# EMTN	1,393,650
1039	NORTHERN ROCK PLC 3.875% 20111018 SERIES# EMTN	1,378,925
1040	BRADFORD & BINGLEY PLC 4.875% 20170628 SERIES# EMTN	32,066,465
1041	HUNGARY GOVERNMENT INTERNATIONAL BOND 4.500% 20130206	5,668,131
1042	BANK OF IRELAND MORTGAGE BANK VARIABLE RATE BOND 20150622 SERIES# EMTN	651,289
1043	AIB MORTGAGE BANK 4.875% 20170629 EMTN	7,452,991
1044	REGION OF MARCHE ITALY 4.647% 20230627 SERIES# EMTN	262,050
1045	CASSA DEPOSITI E PRESTITI SPA 3.000% 20090731 SERIES# EMTN	5,124,317
1046	EUROPEAN INVESTMENT BANK 4.375% 20130415 SERIES# EMTN	18,286,822
1047	EUROPEAN INVESTMENT BANK 4.750% 20171015 SERIES# EMTN	26,728,690
1048	RABOBANK NEDERLAND 3.625% 20090121 SERIES# EMTN	7,336,112
1049	ACHMEA HYPOTHEEKBANK NV 4.375% 20101101 SERIES# EMTN	1,235,929
1050	NEDERLANDSE WATERSCHAPSBANK NV 3.750% 20120116 SERIES# EMTN	4,250,831
1051	ABN AMRO BANK NV 3.250% 20150921 SERIES# EMTN	1,343,276
1052	NEDERLANDSE WATERSCHAPSBANK NV 5.125% 20110419 SERIES# EMTN	147,400
1053	RABOBANK NEDERLAND 4.250% 20170116 SERIES# EMTN	41,431,166
1054	BANK NEDERLANDSE GEMEENTEN 4.000% 20090302 SERIES# EMTN	2,902,458
1055	BANCO COMERCIAL PORTUGUES SA 4.750% 20170622 EMTN	26,226,773
1056	SWEDISH COVERED BOND CORP 3.875% 20111031	141,459

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1021	0183	Corporate
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1091	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1092	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1093	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1094	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1095	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1096	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1097	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1098	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1099	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1100	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1101	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1102	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1103	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1104	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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1057	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1058	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1059	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1060	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1061	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1062	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1063	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1064	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1065	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1066	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1067	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1068	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1069	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1070	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1071	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1072	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1073	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1074	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1075	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1076	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1077	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1078	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1079	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1080	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1081	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1082	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1083	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1084	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1085	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1086	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1087	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1088	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1089	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1090	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1091	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1092	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1093	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1094	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1095	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1096	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1097	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1098	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1099	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1100	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1101	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1102	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1103	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1104	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1057	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1058	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1059	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1060	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1061	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1062	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1063	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1064	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1065	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1066	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1067	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1068	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1069	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1070	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1071	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1072	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1073	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1074	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1075	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1076	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1077	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1078	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1079	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	0720034S2
1080	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669
1081	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669
1082	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669
1083	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669
1084	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669
1085	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669
1086	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	074001538
1087	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	074001538
1088	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	074001538
1089	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	076005396
1090	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	076005396
1091	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	076005396
1092	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES	29084	072009459
1093	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES	29084	072009459
1094	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1095	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1096	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1097	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1098	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1099	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1100	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1101	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1102	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1103	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1104	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4

	K	L	M
1057	ASSET SWAP	1SI349414	SI0002102794
1058	ASSET SWAP	1SN748007	XS0276299541
1059	ASSET SWAP	313803801	DE0003138038
1060	ASSET SWAP	365605435	DE0002760840
1061	ASSET SWAP	418751483	XS0093014610
1062	ASSET SWAP	567741962	FR0000571259
1063	EURO GOVTS TRDG	006677991	FR0000187874
1064	EURO GOVTS TRDG	010052355	BE0000295049
1065	EURO GOVTS TRDG	102510LL6	FR0000187023
1066	EURO GOVTS TRDG	1BE284141	BE0000305145
1067	EURO GOVTS TRDG	1BE374413	BE0000313222
1068	EURO GOVTS TRDG	1DE412482	DE0001141521
1069	EURO GOVTS TRDG	1DE688990	DE0001141497
1070	EURO GOVTS TRDG	1FI332897	FI0001005878
1071	EURO GOVTS TRDG	1FR255676	FR0107369672
1072	EURO GOVTS TRDG	250410OA0	FR0000186603
1073	EURO GOVTS TRDG	296054000	BE0000296054
1074	EURO GOVTS TRDG	358388601	NL0000102606
1075	EURO GOVTS TRDG	385356001	AT0000385356
1076	EURO GOVTS TRDG	504071101	DE0001135184
1077	EURO GOVTS TRDG	556017259	DE0001135200
1078	EURO GOVTS TRDG	9008940B8	NL0000102192
1079	GILT TRADING	1GB308488	GB00B058DQ55
1080	GILT MARKET MAKING	0725GILT0	GB0030880693
1081	GILT MARKET MAKING	1GB142515	GB00B24FF097
1082	GILT MARKET MAKING	1GB308488	GB00B058DQ55
1083	GILT MARKET MAKING	1GB673907	GB00B16NNR78
1084	GILT MARKET MAKING	1GB839615	GB00B1L6WG32
1085	GILT MARKET MAKING	910768BZ2	GB0008931148
1086	MC GILT TRADING	1GB142515	GB00B24FF097
1087	MC GILT TRADING	1GB308488	GB00B058DQ55
1088	MC GILT TRADING	1GB673907	GB00B16NNR78
1089	CONVERSIONAL GILTS	1GB308488	GB00B058DQ55
1090	CONVERSIONAL GILTS	1GB839615	GB00B1L6WG32
1091	CONVERSIONAL GILTS	910768BZ2	GB0008931148
1092	FUND DERIV HEDGES	1JE051253	XS0153072003
1093	FUND DERIV HEDGES	1JE076359	XS0167723302
1094	INDEX 2 198 BONDS	010531BT7	IT0001444378
1095	INDEX 2 198 BONDS	113514301	DE0001135143
1096	INDEX 2 198 BONDS	1FR080132	FR0000189151
1097	INDEX 2 198 BONDS	1FR328333	FR0113087466
1098	INDEX 2 198 BONDS	1GB102030	GB0033280339
1099	INDEX 2 198 BONDS	1GB161507	GB00B00NY175
1100	INDEX 2 198 BONDS	1IT084284	IT0003493258
1101	INDEX 2 198 BONDS	1IT392729	IT0003934657
1102	INDEX 2 198 BONDS	1NL061248	NL0000102689
1103	INDEX 2 198 BONDS	1NL368049	NL0006227316
1104	INDEX 2 198 BONDS	251032OT0	FR0000187635

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1057	SLOVENIA GOVERNMENT BOND 4.375% 20190206 SERIES# RS63	4,212,153
1058	EUROPEAN INVESTMENT BANK 3.750% 20101124 SERIES# EMTN	1,284,588
1059	RHEINISCHE HYPOTHEKENBANK AG 5.750% 20100705 SERIES# 803 144A	445,339
1060	KREDITANSTALT FUER WIEDERAUFBAU 5.000% 20110704	18,548,131
1061	EUROPEAN INVESTMENT BANK 4.000% 20090415 SERIES# EARN	78,770
1062	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.125% 20081025 SERIES# Ffr	401
1063	FRANCE GOVERNMENT BOND OAT 5.000% 20111025	10,908,356
1064	BELGIUM GOVERNMENT BOND 5.750% 20100928 SERIES# 35	7,528,128
1065	FRANCE GOVERNMENT BOND OAT 5.500% 20101025	2,840,962
1066	BELGIUM GOVERNMENT BOND 3.000% 20100328 SERIES# 45	881,286
1067	BELGIUM GOVERNMENT BOND 3.500% 20110328 SERIES# 53	85,918,536
1068	BUNDESOBLIGATION 3.500% 20130412 SERIES# 152	2,882,303
1069	BUNDESOBLIGATION 3.500% 20111014 SERIES# 149	27,157
1070	FINLAND GOVERNMENT BOND 2.750% 20100915 SERIES# 1	73,491,305
1071	FRENCH TREASURY NOTE BTAN 3.000% 20100112	377,655
1072	FRANCE GOVERNMENT BOND OAT 5.500% 20100425	1,446,351
1073	BELGIUM GOVERNMENT BOND 5.000% 20110928 SERIES# 36	16,519,057
1074	NETHERLANDS GOVERNMENT BOND 5.000% 20110715	15,194,780
1075	AUSTRIA GOVERNMENT BOND 5.000% 20120715 144A	4,666,313
1076	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20110704 SERIES# 01	1,805,300
1077	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120704 SERIES# 02	288,960
1078	NETHERLANDS GOVERNMENT BOND 7.500% 20100415	703,495
1079	UNITED KINGDOM GILT 4.750% 20200307	601,323
1080	UNITED KINGDOM GILT 5.000% 20250307	1,920,615
1081	UNITED KINGDOM GILT 4.750% 20301207	64,317,602
1082	UNITED KINGDOM GILT 4.750% 20200307	31,601,770
1083	UNITED KINGDOM GILT 4.250% 20271207	60,475,409
1084	UNITED KINGDOM GILT 5.250% 20120607	169,345,276
1085	UNITED KINGDOM GILT 8.750% 20170825	22,334,462
1086	UNITED KINGDOM GILT 4.750% 20301207	18,176,390
1087	UNITED KINGDOM GILT 4.750% 20200307	109,530,539
1088	UNITED KINGDOM GILT 4.250% 20271207	169,742,783
1089	UNITED KINGDOM GILT 4.750% 20200307	267,682
1090	UNITED KINGDOM GILT 5.250% 20120607	3,379,616
1091	UNITED KINGDOM GILT 8.750% 20170825	35,853,826
1092	ANTHRACITE RATED INVESTMENTS JERSEY LTD 0.000% 20090913 SERIES# EMTN	757,470
1093	ANTHRACITE RATED INVESTMENTS JERSEY LTD 1.200% 20130426 SERIES# EMTn EMTN	263
1094	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	41,790,696
1095	BUNDESREPUBLIK DEUTSCHLAND 6.250% 20300104 SERIES# 00	46,711,801
1096	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	59,258,867
1097	FRENCH TREASURY NOTE BTAN 3.750% 20130112 SERIES# 5YR	37,376,387
1098	UNITED KINGDOM GILT 4.750% 20150907	26,872,920
1099	UNITED KINGDOM GILT 4.750% 20381207	5,987,743
1100	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20190201	19,788,103
1101	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	10,446,217
1102	NETHERLANDS GOVERNMENT BOND 4.250% 20130715	19,272,907
1103	NETHERLANDS GOVERNMENT BOND 4.000% 20180715	11,364,296
1104	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	45,496,392

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1057	0183	Governments
1058	0183	Corporate
1059	0183	Governments
1060	0183	Governments
1061	0183	Corporate
1062	0183	Governments
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1080	0183	Governments
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1087	0183	Governments
1088	0183	Governments
1089	0183	Governments
1090	0183	Governments
1091	0183	Governments
1092	0061	Corporate
1093	0061	Corporate
1094	0059	Governments
1095	0059	Governments
1096	0059	Governments
1097	0059	Governments
1098	0059	Governments
1099	0059	Governments
1100	0059	Governments
1101	0059	Governments
1102	0059	Governments
1103	0059	Governments
1104	0059	Governments

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1105	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1106	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1107	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1108	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1109	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1110	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1111	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1112	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1113	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1118	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1119	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1120	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1121	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1122	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1123	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1124	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1125	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1126	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1127	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1128	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1129	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1130	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1131	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1132	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1133	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1143	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1144	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1145	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1146	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1149	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1150	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1151	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1152	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

	C	D	E
1105	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1106	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1107	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1108	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1109	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1110	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1111	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1112	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1113	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1114	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1115	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1116	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1117	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1118	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1119	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1120	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1121	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1122	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1123	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1124	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1125	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1126	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1127	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1128	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1129	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1130	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1131	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1132	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1133	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1134	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1135	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1136	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1137	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1138	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1139	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1140	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1141	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1142	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1143	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1144	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1145	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1146	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1147	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1148	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1149	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1150	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1151	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1152	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1105	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1106	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1107	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1108	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1109	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1110	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1111	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1112	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1113	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1114	GLOBAL RATES	RATES DERIVATIVES EUROPE	INSURANCE PRODUCTS	57021	078002RZ7
1115	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40375	078002R20
1116	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40375	078002R20
1117	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1118	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1119	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1120	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1121	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1122	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1123	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1124	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1125	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1126	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1127	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1128	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1129	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1130	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1131	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1132	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1133	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1134	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1135	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1136	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1137	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1138	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1139	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1140	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1141	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1142	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1143	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1144	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1145	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1146	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1147	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1148	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1149	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1150	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1151	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1152	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6

	K	L	M
1105	INDEX HED 198 BOND	010531BT7	IT0001444378
1106	INDEX HED 198 BOND	113514301	DE0001135143
1107	INDEX HED 198 BOND	1FR080132	FR0000189151
1108	INDEX HED 198 BOND	1FR328333	FR0113087466
1109	INDEX HED 198 BOND	1IT084284	IT0003493258
1110	INDEX HED 198 BOND	1IT392729	IT0003934657
1111	INDEX HED 198 BOND	1NL061248	NL0000102689
1112	INDEX HED 198 BOND	1NL368049	NL0006227316
1113	INDEX HED 198 BOND	251032OT0	FR0000187635
1114	BONDITS	1LU219790	XS0326463444
1115	127 BONDS ITS	1GB161507	GB00B00NY175
1116	127 BONDS ITS	4750729B5	DE0001135085
1117	EUR SECOND (460)	0009001E0	XS0094744710
1118	EUR SECOND (460)	0012023B4	XS0092326304
1119	EUR SECOND (460)	009215351	XS0092153443
1120	EUR SECOND (460)	009417742	XS0094177457
1121	EUR SECOND (460)	090229428	XS0092294262
1122	EUR SECOND (460)	1AT318689	XS0217517829
1123	EUR SECOND (460)	1DE296521	XS0212997745
1124	EUR SECOND (460)	1DE335519	XS0220993454
1125	EUR SECOND (460)	1DE352902	XS0224440189
1126	EUR SECOND (460)	1DE508933	DE000EH0EDN5
1127	EUR SECOND (460)	1GR514245	XS0223870907
1128	EUR SECOND (460)	1LU335539	XS0221015794
1129	EUR SECOND (460)	879430890	XS0087943089
1130	EUR SECOND (460)	881855084	XS0088185508
1131	EUR SECOND (460)	9999886D5	XS0094498333
1132	40382 144 SUMM	188013AB2	FR0000188013
1133	40382 144 SUMM	1DE223301	DE0001030518
1134	40382 144 SUMM	1DE505814	DE0001030500
1135	40382 144 SUMM	1FR063385	FR0000188955
1136	40382 144 SUMM	1FR080132	FR0000189151
1137	40382 144 SUMM	1FR160710	FR0010135525
1138	40382 144 SUMM	1FR201522	FR0010094375
1139	40382 144 SUMM	1FR840683	FR0010447367
1140	40382 144 SUMM	1GR105762	GR0338001531
1141	40382 144 SUMM	1IT098052	IT0003532915
1142	40382 144 SUMM	1IT099480	IT0003535157
1143	40382 144 SUMM	1IT136472	IT0003618383
1144	40382 144 SUMM	1IT454305	IT0004009673
1145	40382 144 SUMM	1IT597897	IT0004085210
1146	40382 144 SUMM	1IT783729	IT0004164775
1147	40382 144 SUMM	1IT935295	IT0004243512
1148	40382 144 SUMM	319091203	IT0003190912
1149	40381 141 ITS	001071661	GB0009036715
1150	40381 141 ITS	0010716A2	GB0008932666
1151	40381 141 ITS	001072214	GB0009063578
1152	40381 141 ITS	001072495	GB0009071563

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1105	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	14,202,605
1106	BUNDESREPUBLIK DEUTSCHLAND 6.250% 20300104 SERIES# 00	5,276,470
1107	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	8,505,182
1108	FRENCH TREASURY NOTE BTAN 3.750% 20130112 SERIES# 5YR	5,818,465
1109	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20190201	8,466,046
1110	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	7,189,053
1111	NETHERLANDS GOVERNMENT BOND 4.250% 20130715	4,789,483
1112	NETHERLANDS GOVERNMENT BOND 4.000% 20180715	1,377,121
1113	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	8,294,480
1114	AVONDALE SECURITIES S.A. 0.000% 20320730 SERIES# 1	13,432,696
1115	UNITED KINGDOM GILT 4.750% 20381207	23,005,539
1116	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20280704 SERIES# 98	286,498,772
1117	ABBEY NATIONAL TREASURY SERVICES PLC/LON VARIABLE RATE BOND 20190301	102,541
1118	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20131202 SERIES# EMTN	13,905
1119	INTER-AMERICAN DEVELOPMENT BANK VARIABLE RATE BOND 20131125 SERIES# EMTN	280,537
1120	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20140224 SERIES# EMTN	39,446
1121	EBRD-EUROPEAN BANK RECON & DEV VARIABLE RATE BOND 20181204 SERIES# EMTN	115,264
1122	AUSTRIA GOVERNMENT INTERNATIONAL BOND VARIABLE RATE BOND 20200427 SERIES# EMTN	1,051
1123	KREDITANSTALT FUER WIEDERAUFBAU STEPPED CPN 3.400% 20150302 SERIES# EMTN	190,698
1124	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20200622 SERIES# EMTN	60,876
1125	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20200729 SERIES# EMTN	69,380
1126	EUROHYPO AG STEPPED CPN 4.125% 20160406 SERIES# EMTN	33,618
1127	HELLENIC REPUBLIC GOVERNMENT INTERNATION VARIABLE RATE BOND 20240707 SERIES# EMTN	88,773
1128	DEXIA BANQUE INTERNATIONALE A LUXEMBOURG VARIABLE RATE BOND 20080623 SERIES# EMTN	701,420
1129	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20100629 SERIES# EMTN	22,592
1130	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20130702 SERIES# EMTN	15,440
1131	EBRD-EUROPEAN BANK RECON & DEV VARIABLE RATE BOND 20190219 SERIES# EMTN	34,255
1132	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	136,530,288
1133	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	140,857,482
1134	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	152,045,895
1135	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	858,143,002
1136	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	19,651,574
1137	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	19,947,888
1138	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	26,514,520
1139	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	15,004,104
1140	HELLENIC REPUBLIC GOVERNMENT BOND 2.900% 20250725 SERIES# HICP	1,995,660
1141	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	638,072
1142	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	180,207,958
1143	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20140801	239,188,373
1144	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20210801	11,455,367
1145	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	83,677,489
1146	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20170201	52,086,256
1147	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	82,785,245
1148	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20120201	36,596,229
1149	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20130816 SERIES# 8MO	87,133,380
1150	UNITED KINGDOM GILT INFLATION LINKED 4.125% 20300722 SERIES# 8MO	61,341,449
1151	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20110823 SERIES# 8MO	64,703,751
1152	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20090520 SERIES# 8MO	38,396,385

	P	Q
1105	0059	Governments
1106	0059	Governments
1107	0059	Governments
1108	0059	Governments
1109	0059	Governments
1110	0059	Governments
1111	0059	Governments
1112	0059	Governments
1113	0059	Governments
1114	0059	Corporate
1115	0059	Governments
1116	0059	Governments
1117	0183	Corporate
1118	0183	Corporate
1119	0183	Corporate
1120	0183	Corporate
1121	0183	Corporate
1122	0183	Corporate
1123	0183	Corporate
1124	0183	Corporate
1125	0183	Corporate
1126	0183	Governments
1127	0183	Corporate
1128	0183	Corporate
1129	0183	Corporate
1130	0183	Corporate
1131	0183	Corporate
1132	0059	Governments
1133	0059	Governments
1134	0059	Governments
1135	0059	Governments
1136	0059	Governments
1137	0059	Governments
1138	0059	Governments
1139	0059	Governments
1140	0059	Governments
1141	0059	Governments
1142	0059	Governments
1143	0059	Governments
1144	0059	Governments
1145	0059	Governments
1146	0059	Governments
1147	0059	Governments
1148	0059	Governments
1149	0059	Governments
1150	0059	Governments
1151	0059	Governments
1152	0059	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	A		B
1153	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1154	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1155	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1156	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1157	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1158	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1159	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1160	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1161	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1162	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1163	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1164	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1165	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1166	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1167	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1168	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1169	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1170	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1171	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1172	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1173	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1174	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1175	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1176	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1177	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1178	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1179	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1180	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1181	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1182	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1183	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1184	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1185	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1186	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1187	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1188	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1189	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1190	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1191	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1192	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1193	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1194	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1195	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1196	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1197	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1198	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1199	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1200	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

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LBEX-DOCID 2078195

	C	D	E
1153	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1154	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1155	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1156	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1157	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1158	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1159	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1160	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1161	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1162	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1163	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1164	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1165	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1166	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1167	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1168	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1169	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1170	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1171	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1172	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1173	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1174	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1175	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1176	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1177	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1178	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1179	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1180	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1181	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1182	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1183	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1184	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1185	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1186	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1187	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1188	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1189	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1190	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1191	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1192	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1193	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1194	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1195	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1196	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1197	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1198	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1199	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1200	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1153	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1154	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1155	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1156	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1157	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1158	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1159	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1160	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1161	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1162	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1163	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1164	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1165	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1166	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1167	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1168	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1169	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1170	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1171	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1172	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1173	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1174	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1175	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1176	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1177	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1178	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1179	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1180	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1181	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1182	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1183	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1184	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1185	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1186	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1187	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1188	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1189	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1190	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1191	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1192	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1193	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1194	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1195	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1196	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1197	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1198	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1199	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1200	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2

	K	L	M
1153	40381 141 ITS	001072586	GB0009075325
1154	40381 141 ITS	001072784	GB0009081828
1155	40381 141 ITS	006576904	CA135087VS05
1156	40381 141 ITS	135087UL6	CA135087UL60
1157	40381 141 ITS	135087WV2	CA135087WV25
1158	40381 141 ITS	188013AB2	FR0000188013
1159	40381 141 ITS	1CA140089	CA135087YK42
1160	40381 141 ITS	1CA546822	CA135087XQ21
1161	40381 141 ITS	1DE223301	DE0001030518
1162	40381 141 ITS	1DE505814	DE0001030500
1163	40381 141 ITS	1FR063385	FR0000188955
1164	40381 141 ITS	1FR160710	FR0010135525
1165	40381 141 ITS	1FR201522	FR0010094375
1166	40381 141 ITS	1FR364486	FR0010585901
1167	40381 141 ITS	1FR540333	FR0108664055
1168	40381 141 ITS	1FR840683	FR0010447367
1169	40381 141 ITS	1GB250938	GB00B24FFM16
1170	40381 141 ITS	1GB458689	GB00B0V3WQ75
1171	40381 141 ITS	1GB539397	GB00B128DH60
1172	40381 141 ITS	1GB823312	GB00B1L6W962
1173	40381 141 ITS	1GB951881	GB00B1Z5HQ14
1174	40381 141 ITS	1GR105762	GR0338001531
1175	40381 141 ITS	1GR871173	GR0338002547
1176	40381 141 ITS	1IT597897	IT0004085210
1177	40381 141 ITS	1IT805993	IT0003805998
1178	40381 141 ITS	1IT935295	IT0004243512
1179	40381 141 ITS	1JP284878	JP11201417C2
1180	40381 141 ITS	1JP339664	JP1120041569
1181	40381 141 ITS	1JP377128	JP1120051592
1182	40381 141 ITS	1JP419953	JP1120151848
1183	40381 141 ITS	1JP504556	JP1120071632
1184	40381 141 ITS	1JP570623	JP1120081664
1185	40381 141 ITS	1JP699331	JP11200916A8
1186	40381 141 ITS	1JP763335	JP11201016C2
1187	40381 141 ITS	1JP867276	JP1120111743
1188	40381 141 ITS	1JP922295	JP1120121767
1189	40381 141 ITS	1SE065139	SE0000556599
1190	40381 141 ITS	1SE088438	SE0000235434
1191	40381 141 ITS	1SE102437	SE0000317943
1192	40381 141 ITS	1SE502826	SE0001517707
1193	40381 141 ITS	2GB000274	GB0031790826
1194	40399 140 ITS	001071661	GB0009036715
1195	40399 140 ITS	0010716A2	GB0008932666
1196	40399 140 ITS	001072214	GB0009063578
1197	40399 140 ITS	001072495	GB0009071563
1198	40399 140 ITS	001072586	GB0009075325
1199	40399 140 ITS	001072784	GB0009081828
1200	40399 140 ITS	1GB142515	GB00B24FF097

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1153	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20160726 SERIES# 8MO	102,014,679
1154	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20200416 SERIES# 8MO	66,522,703
1155	CANADA GOVERNMENT BOND REAL RETURN BOND	22,579,200
1156	CANADA GOVERNMENT BOND REAL RETURN BOND	21,996,785
1157	CANADA GOVERNMENT BOND	24,652,282
1158	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	101,421,903
1159	***GOVERNMENT OF CANADA REAL RETURN BOND R/MD 2.00 12/01/2041	5,786,821
1160	CANADA GOVERNMENT BOND	19,672,421
1161	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	27,255,699
1162	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	109,195,014
1163	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	64,853,236
1164	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	18,602,583
1165	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	56,443,719
1166	FRANCE GOVERNMENT BOND OAT 2.100% 20230725 SERIES# OATi	38,065,252
1167	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	36,424,145
1168	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	87,420,032
1169	UNITED KINGDOM GILT INFLATION LINKED 0.750% 20471122 SERIES# 3MO	8,887,713
1170	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171122 SERIES# 3MO	27,643,235
1171	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20271122 SERIES# 3MO	18,364,002
1172	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371122 SERIES# 3MO	30,162,662
1173	UNITED KINGDOM GILT INFLATION LINKED 1.875% 20221122 SERIES# 3MO	17,699,617
1174	HELLENIC REPUBLIC GOVERNMENT BOND 2.900% 20250725 SERIES# HICP	89,648,109
1175	HELLENIC REPUBLIC GOVERNMENT BOND 2.300% 20300725 SERIES# HICP	96,732,520
1176	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	48,322,936
1177	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	36,284,904
1178	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	115,975,119
1179	JAPANESE GOVT CPI LINKED BOND SERIES# 14 1.200% 20171210	20,879,095
1180	JAPANESE GOVT CPI LINKED BOND SERIES# 4 0.500% 20150610	10,723,329
1181	JAPANESE GOVT CPI LINKED BOND SERIES# 5 0.800% 20150910	7,756,348
1182	JAPANESE GOVT CPI LINKED BOND SERIES# 15 1.400% 20180310	6,124,597
1183	JAPANESE GOVT CPI LINKED BOND SERIES# 7 0.800% 20160310	3,088,563
1184	JAPANESE GOVT CPI LINKED BOND SERIES# 8 1.000% 20160610	7,492,627
1185	JAPANESE GOVT CPI LINKED BOND SERIES# 9 1.100% 20160910	7,445,612
1186	JAPANESE GOVT CPI LINKED BOND SERIES# 10 1.100% 20161210	21,842,850
1187	JAPANESE GOVT CPI LINKED BOND SERIES# 11 1.200% 20170310	10,166,852
1188	JAPANESE GOVT CPI LINKED BOND SERIES# 12 1.200% 20170610	11,867,987
1189	SWEDEN GOVERNMENT BOND 3.500% 20281201 SERIES# 3104	14,433,389
1190	SWEDEN GOVERNMENT BOND 0.000% 20140401 SERIES# 3001	1,512,070
1191	SWEDEN GOVERNMENT BOND 4.000% 20201201 SERIES# 3102	11,892,934
1192	SWEDEN GOVERNMENT BOND 1.000% 20120401 SERIES# 3106	11,526,323
1193	UNITED KINGDOM GILT INFLATION LINKED 2.000% 20350126 SERIES# 8MO	71,149,591
1194	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20130816 SERIES# 8MO	152,911
1195	UNITED KINGDOM GILT INFLATION LINKED 4.125% 20300722 SERIES# 8MO	49,577,763
1196	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20110823 SERIES# 8MO	492,665,295
1197	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20090520 SERIES# 8MO	42,182,161
1198	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20160726 SERIES# 8MO	75,730,347
1199	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20200416 SERIES# 8MO	6,900,678
1200	UNITED KINGDOM GILT 4.750% 20301207	36,619,041

	P	Q
1153	0059	Governments
1154	0059	Governments
1155	0059	Governments
1156	0059	Governments
1157	0059	Governments
1158	0059	Governments
1159	0059	Governments
1160	0059	Governments
1161	0059	Governments
1162	0059	Governments
1163	0059	Governments
1164	0059	Governments
1165	0059	Governments
1166	0059	Governments
1167	0059	Governments
1168	0059	Governments
1169	0059	Governments
1170	0059	Governments
1171	0059	Governments
1172	0059	Governments
1173	0059	Governments
1174	0059	Governments
1175	0059	Governments
1176	0059	Governments
1177	0059	Governments
1178	0059	Governments
1179	0059	Governments
1180	0059	Governments
1181	0059	Governments
1182	0059	Governments
1183	0059	Governments
1184	0059	Governments
1185	0059	Governments
1186	0059	Governments
1187	0059	Governments
1188	0059	Governments
1189	0059	Governments
1190	0059	Governments
1191	0059	Governments
1192	0059	Governments
1193	0059	Governments
1194	0183	Governments
1195	0183	Governments
1196	0183	Governments
1197	0183	Governments
1198	0183	Governments
1199	0183	Governments
1200	0183	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	A		B
1201	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1202	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1203	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1204	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1205	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1206	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1207	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1208	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1209	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1210	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1211	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1212	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1213	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1214	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1215	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1216	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1217	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1218	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1219	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1220	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1221	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1222	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1223	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1224	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1225	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1226	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1227	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1228	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1229	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1230	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1231	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1232	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1233	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1234	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1235	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1236	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1237	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1238	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1239	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1240	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1241	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1242	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1243	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1244	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1245	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1246	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1247	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1248	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

	C	D	E
1201	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1202	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1203	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1204	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1205	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1206	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1207	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1208	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1209	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1210	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1211	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1212	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1213	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1214	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1215	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1216	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1217	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1218	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1219	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1220	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1221	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1222	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1223	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1224	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1225	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1226	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1227	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1228	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1229	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1230	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1231	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1232	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1233	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1234	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1235	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1236	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1237	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1238	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1239	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1240	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1241	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1242	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1243	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1244	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1245	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1246	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1247	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1248	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1201	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1202	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1203	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1204	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1205	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1206	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1207	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1208	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	072004NW0
1209	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	072004NW0
1210	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1211	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1212	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1213	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1214	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1215	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1216	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1217	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1218	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1219	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1220	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1221	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1222	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1223	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1224	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1225	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1226	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1227	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1228	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1229	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1230	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1231	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1232	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1233	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1234	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1235	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1236	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1237	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1238	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1239	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1240	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1241	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1242	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1243	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1244	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1245	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1246	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1247	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1248	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762

	K	L	M
1201	40399 140 ITS	1GB161507	GB00B00NY175
1202	40399 140 ITS	1GB250938	GB00B24FFM16
1203	40399 140 ITS	1GB308488	GB00B058DQ55
1204	40399 140 ITS	1GB458689	GB00B0V3WQ75
1205	40399 140 ITS	1GB823312	GB00B1L6W962
1206	40399 140 ITS	1GB951881	GB00B1Z5HQ14
1207	40399 140 ITS	2GB000274	GB0031790826
1208	INFLATION SEC	1DE105417	XS0178777552
1209	INFLATION SEC	1IE189774	XS0192619053
1210	ITALIAN LIRA #1	042529PB7	FR0000571218
1211	ITALIAN LIRA #1	188013AB2	FR0000188013
1212	ITALIAN LIRA #1	1DE060307	DE0001135218
1213	ITALIAN LIRA #1	1DE064119	DE0001135226
1214	ITALIAN LIRA #1	1DE223301	DE0001030518
1215	ITALIAN LIRA #1	1DE288783	DE0001135275
1216	ITALIAN LIRA #1	1DE505814	DE0001030500
1217	ITALIAN LIRA #1	1FR063385	FR0000188955
1218	ITALIAN LIRA #1	1FR201522	FR0010094375
1219	ITALIAN LIRA #1	1FR364486	FR0010585901
1220	ITALIAN LIRA #1	1FR540333	FR0108664055
1221	ITALIAN LIRA #1	1FR677697	FR0010371401
1222	ITALIAN LIRA #1	1FR840683	FR0010447367
1223	ITALIAN LIRA #1	1GR871173	GR0338002547
1224	ITALIAN LIRA #1	1IT098052	IT0003532915
1225	ITALIAN LIRA #1	1IT099480	IT0003535157
1226	ITALIAN LIRA #1	1IT136472	IT0003618383
1227	ITALIAN LIRA #1	1IT392729	IT0003934657
1228	ITALIAN LIRA #1	1IT475672	IT0004380546
1229	ITALIAN LIRA #1	1IT597897	IT0004085210
1230	ITALIAN LIRA #1	1IT935295	IT0004243512
1231	ITALIAN LIRA #1	251032OT0	FR0000187635
1232	461 BOND TRADING	1AT354320	XS0224713254
1233	461 BOND TRADING	1AU252597	XS0205622268
1234	461 BOND TRADING	1AU270359	XS0209106318
1235	461 BOND TRADING	1DE159422	XS0190541101
1236	461 BOND TRADING	1DE309902	XS0215838631
1237	461 BOND TRADING	1DE352902	XS0224440189
1238	461 BOND TRADING	1GB198673	XS0194454459
1239	461 BOND TRADING	1GB299034	XS0213499410
1240	461 BOND TRADING	1GB301277	XS0214092271
1241	461 BOND TRADING	1IE189774	XS0192619053
1242	461 BOND TRADING	1IT777101	XS0280146357
1243	461 BOND TRADING	1LU317750	XS0217335396
1244	461 BOND TRADING	1LU355198	XS0224943091
1245	461 BOND TRADING	2450928N4	XS0055418080
1246	461 BOND TRADING	2450928V6	XS0055421977
1247	461 BOND TRADING	859163685	XS0085916368
1248	461 BOND TRADING	879430890	XS0087943089

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1201	UNITED KINGDOM GILT 4.750% 20381207	7,233,194
1202	UNITED KINGDOM GILT INFLATION LINKED 0.750% 20471122 SERIES# 3MO	370,029
1203	UNITED KINGDOM GILT 4.750% 20200307	53,994,859
1204	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171122 SERIES# 3MO	40,239,055
1205	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371122 SERIES# 3MO	13,829,670
1206	UNITED KINGDOM GILT INFLATION LINKED 1.875% 20221122 SERIES# 3MO	20,427,147
1207	UNITED KINGDOM GILT INFLATION LINKED 2.000% 20350126 SERIES# 8MO	31,641,118
1208	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20151124 SERIES# CPI EMTN	132,662
1209	DEPFA BANK PLC VARIABLE RATE BOND 20140519 SERIES# EMTN	254,287
1210	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	174,084,067
1211	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	13,860,642
1212	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	10,607,119
1213	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	229,645,028
1214	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	360,187,866
1215	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	168,102,103
1216	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	76,392,760
1217	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	1,302,138,288
1218	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	1,481,344,102
1219	FRANCE GOVERNMENT BOND OAT 2.100% 20230725 SERIES# OATi	334,586,293
1220	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	1,738,560,956
1221	FRANCE GOVERNMENT BOND OAT 4.000% 20381025	46,084,561
1222	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	569,673,114
1223	HELLENIC REPUBLIC GOVERNMENT BOND 2.300% 20300725 SERIES# HICP	22,397,410
1224	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	531,201,827
1225	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	668,521,388
1226	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20140801	62,681,295
1227	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	255,711,417
1228	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20190915 SERIES# CPI	137,923,892
1229	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	219,551,869
1230	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	190,638,461
1231	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	477,322,712
1232	AUSTRIA GOVERNMENT INTERNATIONAL BOND VARIABLE RATE BOND 20250728 SERIES# EMTN	4,254,661
1233	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20091201 SERIES# EMTN	87,890
1234	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20200118 SERIES# EMTN	214,202
1235	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20160517 SERIES# EMTN	281,065
1236	KREDITANSTALT FUER WIEDERAUFBAU 2.200% 20260429 SERIES# CPI EMTN	4,546,946
1237	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20200729 SERIES# EMTN	510,150
1238	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20110623 SERIES# EMTN	309,213
1239	BANK OF SCOTLAND PLC VARIABLE RATE BOND 20200316 SERIES# EMTN	766,578
1240	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20200318 SERIES# EMTN	341,826
1241	DEPFA BANK PLC VARIABLE RATE BOND 20140519 SERIES# EMTN	470,431
1242	ITALIAN REPUBLIC 1.850% 20570915 SERIES# CPI EMTN	383,198,696
1243	FORTIS BANQUE LUXEMBOURG SA VARIABLE RATE BOND 20150505 SERIES# EMTN	101,972
1244	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20200803 SERIES# EMTN	437,672
1245	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20110327	83,797
1246	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20150327	148,943
1247	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20130429 SERIES# EMTN	1,444,037
1248	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20100629 SERIES# EMTN	2,190,559

	P	Q
1201	0183	Governments
1202	0183	Governments
1203	0183	Governments
1204	0183	Governments
1205	0183	Governments
1206	0183	Governments
1207	0183	Governments
1208	0183	Corporate
1209	0183	Corporate
1210	0059	Governments
1211	0059	Governments
1212	0059	Governments
1213	0059	Governments
1214	0059	Governments
1215	0059	Governments
1216	0059	Governments
1217	0059	Governments
1218	0059	Governments
1219	0059	Governments
1220	0059	Governments
1221	0059	Governments
1222	0059	Governments
1223	0059	Governments
1224	0059	Governments
1225	0059	Governments
1226	0059	Governments
1227	0059	Governments
1228	0059	Governments
1229	0059	Governments
1230	0059	Governments
1231	0059	Governments
1232	0183	Corporate
1233	0183	Corporate
1234	0183	Corporate
1235	0183	Corporate
1236	0183	Corporate
1237	0183	Corporate
1238	0183	Corporate
1239	0183	Corporate
1240	0183	Corporate
1241	0183	Corporate
1242	0183	Corporate
1243	0183	Corporate
1244	0183	Corporate
1245	0183	Corporate
1246	0183	Corporate
1247	0183	Corporate
1248	0183	Corporate

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	A		B
1249	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1250	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1251	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1252	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1253	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1254	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1255	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1256	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1257	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1258	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1259	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1260	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1261	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1262	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1263	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1264	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1265	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1266	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1267	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1268	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1269	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1270	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1271	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1272	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1273	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1274	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1275	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1276	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1277	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1278	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1279	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1280	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1281	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1282	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1283	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1284	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1285	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1286	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1287	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1288	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1289	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1290	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1291	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1292	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1293	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1294	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1295	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1296	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

	C	D	E
1249	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1250	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1251	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1252	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1253	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1254	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1255	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1256	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1257	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1258	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1259	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1260	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1261	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1262	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1263	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1264	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1265	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1266	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1267	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1268	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1269	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1270	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1271	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1272	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1273	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1274	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1275	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1276	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1277	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1278	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1279	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1280	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1281	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1282	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1283	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1284	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1285	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1286	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1287	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1288	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1289	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1290	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1291	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1292	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1293	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1294	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1295	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1296	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1249	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1250	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1251	GLOBAL RATES	RATES DERIVATIVES EUROPE	PROPERTY DERIVATIVES	46705	072006QQ5
1252	GLOBAL RATES	RATES DERIVATIVES EUROPE	PROPERTY DERIVATIVES	46705	072006QQ5
1253	GLOBAL RATES	RATES DERIVATIVES EUROPE	PROPERTY DERIVATIVES	46705	072006QQ5
1254	GLOBAL RATES	RATES DERIVATIVES EUROPE	PROPERTY DERIVATIVES	46705	072006QQ5
1255	GLOBAL RATES	RATES DERIVATIVES EUROPE	RATES CVA EUROPE	46423	0710003N1
1256	GLOBAL RATES	RATES DERIVATIVES EUROPE	RATES CVA EUROPE	46427	072006R01
1257	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1258	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1259	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1260	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1261	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1262	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1263	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1264	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1265	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1266	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1267	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1268	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1269	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1270	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1271	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1272	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1273	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1274	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	071004H99
1275	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	071004H99
1276	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	074008046
1277	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	074008046
1278	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	074008046
1279	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	074008046
1280	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	074008046
1281	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	074008046
1282	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	078001682
1283	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	078001682
1284	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1285	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1286	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1287	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1288	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1289	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1290	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	071002B81
1291	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	071002B81
1292	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	071002B81
1293	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	071002B81
1294	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	071005LQ3
1295	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	072004D43
1296	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	072004D43

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	K	L	M
1249	461 BOND TRADING	881855084	XS0088185508
1250	461 BOND TRADING	9999247E7	XS0095003249
1251	190 BONDS	1DE755542	XS0212069115
1252	190 BONDS	1ES541614	XS0247069155
1253	190 BONDS	1NO056807	XS0158814706
1254	190 BONDS	1SN320849	XS0211995757
1255	HY VAN ITS	1NL077863	XS0168516713
1256	CVA TREASURIES CS	1US384084	US87927VAP31
1257	SYNDICATES DERIVS	1AT184370	US676167AJ88
1258	SYNDICATES DERIVS	1IE506753	DE0001920338
1259	SYNDICATES DERIVS	1IT921451	XS0108238543
1260	SYNDICATES DERIVS	1JP069055	JP1102471339
1261	SYNDICATES DERIVS	1JP139080	JP1050341427
1262	SYNDICATES DERIVS	1JP261579	JP11026514C9
1263	SYNDICATES DERIVS	1JP647207	JP1050581675
1264	SYNDICATES DERIVS	1JP680612	JP1050601697
1265	SYNDICATES DERIVS	1JP760836	JP11028416C5
1266	SYNDICATES DERIVS	1JP763335	JP11201016C2
1267	SYNDICATES DERIVS	1JP913443	JP1022571762
1268	SYNDICATES DERIVS	1JP922295	JP1120121767
1269	SYNDICATES DERIVS	1SN338973	US65562QAG01
1270	SYNDICATES DERIVS	1SN506769	XS0099377656
1271	SYNDICATES DERIVS	1TK010466	JP1102291133
1272	SYNDICATES DERIVS	1US287592	XS0222926254
1273	SYNDICATES DERIVS	7TK007730	JP1102191002
1274	LONDON BONDS 026	1ES675214	ES0413900137
1275	LONDON BONDS 026	1GB853947	XS0293187273
1276	NEW YORK ASSET SW	0725GILT0	GB0030880693
1277	NEW YORK ASSET SW	1GB102030	GB0033280339
1278	NEW YORK ASSET SW	1GB142515	GB00B24FF097
1279	NEW YORK ASSET SW	1GB308488	GB00B058DQ55
1280	NEW YORK ASSET SW	1GB673907	GB00B16NNR78
1281	NEW YORK ASSET SW	1GB839615	GB00B1L6WG32
1282	LONDON GBP SWP/075	1GB102030	GB0033280339
1283	LONDON GBP SWP/075	1GB308488	GB00B058DQ55
1284	USD SECONDARY	1AU216378	XS0197020653
1285	USD SECONDARY	1GB194169	XS0193367439
1286	USD SECONDARY	1GB198673	XS0194454459
1287	USD SECONDARY	1GB276511	XS0210081922
1288	USD SECONDARY	1GB301277	XS0214092271
1289	USD SECONDARY	1IE451422	XS0362489550
1290	24817SNRFINITS	1GB138182	XS0185391447
1291	24817SNRFINITS	1US182967	XS0191322857
1292	24817SNRFINITS	1US402571	XS0234935434
1293	24817SNRFINITS	1US725583	XS0274972842
1294	HYIND2 BONDITS ACT	1IE356084	XS0221778185
1295	24817PREFITS	1GB082562	XS0170488992
1296	24817PREFITS	1GB470379	XS0364497643

	N	O
1249	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20130702 SERIES# EMTN	366,706
1250	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20190315 SERIES# EMTN	762,160
1251	KREDITANSTALT FUER WIEDERAUFBAU 4.750% 20121207 SERIES# EMTN	2,214,670
1252	INSTITUTO DE CREDITO OFICIAL 4.500% 20130307 SERIES# EMTN	989,181
1253	KOMMUNALBANKEN AS 4.875% 20121210 SERIES# EMTN	1,242,032
1254	EUROPEAN INVESTMENT BANK 4.750% 20120606 EMTN	1,482,074
1255	NIELSEN CO BV 5.625% 20100520 SERIES# MTN1 EMTN	3,907,504
1256	TELECOM ITALIA CAPITAL SA FRN 20110201	10,123,014
1257	OESTERREICHISCHE KONTROLLBANK AG 1.800% 20100322	201,210
1258	DEPFA ACS BANK 0.750% 20080922 EMTN	89,385
1259	ITALIAN REPUBLIC 1.800% 20100223	811,427
1260	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 247 0.800% 20130320	10,957,960
1261	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 34 0.500% 20081220	13,766,797
1262	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 265 1.500% 20141220	14,845,112
1263	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 58 1.500% 20110620	4,395,328
1264	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 60 1.200% 20110920	14,632,500
1265	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 284 1.700% 20161220	3,168,994
1266	JAPANESE GOVT CPI LINKED BOND SERIES# 10 1.100% 20161210	341,829
1267	JAPAN GOVERNMENT TWO YEAR BOND SERIES# 257 1.000% 20090615	23,456,791
1268	JAPANESE GOVT CPI LINKED BOND SERIES# 12 1.200% 20170610	695,934
1269	NORDIC INVESTMENT BANK 1.700% 20170427	177,786
1270	INTER-AMERICAN DEVELOPMENT BANK 1.900% 20090708	254,908
1271	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 229 1.400% 20110321	5,392,223
1272	***TOYOTA MOTOR CREDIT CORP EURO MEDIUM TERM NOTE R/MD .55 06/30/2010	53,457
1273	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 219 1.800% 20100322	19,100,028
1274	BANCO SANTANDER SA 3.750% 20110908 SERIES# 13	43,197,123
1275	NORTHERN ROCK PLC 4.125% 20170327 EMTN	52,989,762
1276	UNITED KINGDOM GILT 5.000% 20250307	43,782,887
1277	UNITED KINGDOM GILT 4.750% 20150907	38,451,166
1278	UNITED KINGDOM GILT 4.750% 20301207	128,166,643
1279	UNITED KINGDOM GILT 4.750% 20200307	130,141,635
1280	UNITED KINGDOM GILT 4.250% 20271207	177,689,997
1281	UNITED KINGDOM GILT 5.250% 20120607	15,221,568
1282	UNITED KINGDOM GILT 4.750% 20150907	25,663,638
1283	UNITED KINGDOM GILT 4.750% 20200307	912,754
1284	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090805 SERIES# EMTN	93,906
1285	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20110607 SERIES# CPI EMTN	19,246
1286	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20110623 SERIES# EMTN	318,308
1287	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20200128 SERIES# EMTN	41,830
1288	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20200318 SERIES# EMTN	189,904
1289	DEPFA ACS BANK VARIABLE RATE BOND 20130522 SERIES# EMTN	65,800
1290	MERRILL LYNCH & CO INC FRN 20090209 SERIES# EMTN	143,845
1291	SLM CORP FRN 20110426 SERIES# EMTN	8,850,355
1292	CIT GROUP INC 3.800% 20121114 SERIES# EMTN	10,681,876
1293	SLM CORP FRN 20111115 SERIES# EMTN	14,788,455
1294	SMURFIT KAPPA FUNDING PLC 7.750% 20150401 SERIES# =	446
1295	PRUDENTIAL PLC 6.500% PERP	66,347
1296	LLOYDS TSB BANK PLC 7.875% PERP SERIES# EMTN	1,443,650

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	P	Q
1249	0183	Corporate
1250	0183	Corporate
1251	0059	Corporate
1252	0059	Corporate
1253	0059	Corporate
1254	0059	Corporate
1255	0929	Corporate
1256	0059	Governments
1257	0183	Governments
1258	0183	Governments
1259	0183	Corporate
1260	0183	Governments
1261	0183	Governments
1262	0183	Governments
1263	0183	Governments
1264	0183	Governments
1265	0183	Governments
1266	0183	Governments
1267	0183	Governments
1268	0183	Governments
1269	0183	Governments
1270	0183	Corporate
1271	0183	Governments
1272	0183	Corporate
1273	0183	Governments
1274	0059	Governments
1275	0059	Corporate
1276	0059	Governments
1277	0059	Governments
1278	0059	Governments
1279	0059	Governments
1280	0059	Governments
1281	0059	Governments
1282	0059	Governments
1283	0059	Governments
1284	0183	Corporate
1285	0183	Corporate
1286	0183	Corporate
1287	0183	Corporate
1288	0183	Corporate
1289	0183	Corporate
1290	0183	Corporate
1291	0183	Corporate
1292	0183	Corporate
1293	0183	Corporate
1294	0183	Corporate
1295	0183	Corporate
1296	0183	Corporate

	A		B
1297	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1298	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1299	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1300	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1301	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1302	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1303	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1304	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1305	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1306	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1307	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1308	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1309	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1310	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1311	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1312	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1313	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1314	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1315	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1316	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1317	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1318	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1319	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1320	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1321	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1322	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1323	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1324	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1325	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1326	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1327	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1328	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1329	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1330	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1331	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1332	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1333	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1334	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1335	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1336	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1337	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1338	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1339	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1340	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1341	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1342	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1343	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1344	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

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	C	D	E
1297	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1298	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1299	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1300	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1301	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1302	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1303	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1304	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1305	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1306	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1307	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1308	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1309	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1310	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1311	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1312	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1313	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1314	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1315	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1316	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1317	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1318	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1319	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1320	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1321	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1322	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1323	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1324	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1325	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1326	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1327	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1328	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1329	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1330	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1331	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1332	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1333	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1334	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1335	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1336	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1337	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1338	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1339	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1340	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1341	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1342	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1343	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1344	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1297	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	072004D43
1298	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1299	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1300	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1301	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1302	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1303	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1304	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1305	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1306	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1307	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1308	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1309	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1310	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1311	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098B2
1312	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1313	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1314	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1315	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1316	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1317	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1318	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1319	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1320	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720099P0
1321	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720099P0
1322	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720099P0
1323	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720099P0
1324	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1325	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1326	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1327	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1328	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1329	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1330	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1331	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1332	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1333	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000186
1334	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1335	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1336	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1337	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1338	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1339	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1340	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1341	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1342	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1343	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1344	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228

	K	L	M
1297	24817PREFITS	1GB470494	XS0364497999
1298	24817GBPPITSAAA	051034601	XS0091457027
1299	24817GBPPITSAAA	0725GILT0	GB0030880693
1300	24817GBPPITSAAA	109174003	XS0091740018
1301	24817GBPPITSAAA	1LU723866	XS0274987873
1302	24817GBPPITSAAA	1SN080880	XS0162038318
1303	24817GBPITSTMT	0725GILT0	GB0030880693
1304	24817GBPITSTMT	1GB308488	GB00B058DQ55
1305	24817GBPITSTMT	1IT346873	XS0222998089
1306	24817GBPITSTMT	1LU218743	FR0000471484
1307	24817GBPITSTMT	1NL397832	XS0230363805
1308	24817GBPITSTMT	1NL509030	XS0248011446
1309	24817GBPITSTMT	1US842453	XS0291949120
1310	24817GBPITSTMT	352419766	XS0094626941
1311	24817GBPPITSAUTO	1JE255250	XS0190174358
1312	24817GBPITPROP	121617518	XS0121617517
1313	24817GBPITPROP	1GB444119	XS0361024895
1314	24817GBPITPROP	1IE446463	XS0361336356
1315	24817GBPITPROP	1JP975103	XS0276809927
1316	24817GBPITPROP	1LU827279	XS0288783979
1317	24817GBPITPROP	1US050347	XS0148125551
1318	24817GBPITPROP	1US571128	XS0257712736
1319	24817GBPITPROP	924990773	XS0092499077
1320	24817GBPUTILITYITS	012799235	XS0127992336
1321	24817GBPUTILITYITS	0725GILT0	GB0030880693
1322	24817GBPUTILITYITS	2517894A8	XS0094475802
1323	24817GBPUTILITYITS	541264594	XS0061222484
1324	SHORT 99'S	013778444	XS0137784426
1325	SHORT 99'S	1DE412482	DE0001141521
1326	SHORT 99'S	1DE907739	DE0001135333
1327	SHORT 99'S	1GB258824	XS0205937336
1328	SHORT 99'S	1GB308488	GB00B058DQ55
1329	SHORT 99'S	1GB418717	XS0356705219
1330	SHORT 99'S	1GB460412	XS0243852562
1331	SHORT 99'S	408030401	XS0131632274
1332	SHORT 99'S	9998754G9	XS0108274340
1333	EUROPEAN AUTOS	611524125	DE0001135127
1334	TELECOMS-HIGH BETA	0011194T0	XS0128139531
1335	TELECOMS-HIGH BETA	065419939	XS0132407957
1336	TELECOMS-HIGH BETA	1DE060307	DE0001135218
1337	TELECOMS-HIGH BETA	1DE197976	XS0325760444
1338	TELECOMS-HIGH BETA	1DK544543	XS0252439780
1339	TELECOMS-HIGH BETA	1FR061736	FR0000471930
1340	TELECOMS-HIGH BETA	1FR468147	XS0365094811
1341	TELECOMS-HIGH BETA	1FR469889	XS0365092872
1342	TELECOMS-HIGH BETA	1LU189845	XS0192592425
1343	TELECOMS-HIGH BETA	1NL061206	XS0161100515
1344	TELECOMS-HIGH BETA	1NL434221	XS0355666941

	N	O
1297	LLOYDS TSB BANK PLC 7.875% PERP SERIES# EMTn EMTN	703,238
1298	EUROPEAN INVESTMENT BANK 5.375% 20210607	184,672
1299	UNITED KINGDOM GILT 5.000% 20250307	2,858,480
1300	EBRD-EUROPEAN BANK RECON & DEV 5.625% 20281207 SERIES# EMTN	97,693
1301	EUROPEAN INVESTMENT BANK 4.875% 20160907 EMTN	660,154
1302	EUROPEAN INVESTMENT BANK 4.250% 20101207 SERIES# EMTN	180,212
1303	UNITED KINGDOM GILT 5.000% 20250307	57,558
1304	UNITED KINGDOM GILT 4.750% 20200307	2,142,756
1305	TELECOM ITALIA 5.625% 20151229 SERIES# EMTN	8,833,033
1306	FRANCE TELECOM SA 8.000% 20171220 SERIES# EMTN	606,632
1307	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 4.875% 20140923 SERIES# EMTN	5,359,142
1308	ROYAL KPN NV 5.750% 20160318 SERIES# EMTN	3,418,045
1309	AT&T INC 5.500% 20270315	80,796
1310	ITV PLC 5.625% 20090302	302,725
1311	ASIF III JERSEY LTD 5.375% 20161014 SERIES# EMTN	27,449
1312	WAL-MART STORES INC 5.750% 20301219	1,794
1313	ANGLO AMERICAN CAPITAL PLC 6.875% 20180501 SERIES# EMTN	5,519,858
1314	GE CAPITAL UK FUNDING 6.250% 20380505 SERIES# EMTN	1,866,560
1315	EAST JAPAN RAILWAY CO SERIES# EMTN 4.750% 20311208	78,757
1316	GLENCORE FINANCE EUROPE SA 6.500% 20190227 SERIES# EMTN	1,620,455
1317	GENERAL ELECTRIC CAPITAL CORP 6.125% 20120517 SERIES# EMTN	157,096
1318	***GENERAL ELECTRIC CA EURO MEDIUM TERM NOTE R/MD 3.02125 06/12/2012	4,555,047
1319	GENERAL ELECTRIC CAPITAL CORP 5.500% 20210607 SERIES# EMTN	3,615,842
1320	RWE FINANCE BV 6.500% 20210420 SERIES# EMTN	1,204,541
1321	UNITED KINGDOM GILT 5.000% 20250307	192,321
1322	SEVERN TRENT UTILITIES FINANCE PLC 6.125% 20240226	88,844
1323	WESTERN POWER DISTRIBUTION SOUTH WALES P 9.250% 20201109	344,721
1324	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND PERP SERIES# EMTN	11,521,103
1325	BUNDESOBLIGATION 3.500% 20130412 SERIES# 152	3,161,198
1326	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20170704 SERIES# 07	9,342,126
1327	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# EMTN	983,844
1328	UNITED KINGDOM GILT 4.750% 20200307	8,338,912
1329	ROYAL BANK OF SCOTLAND GROUP PLC 6.934% 20180409 SERIES# EMTN	11,859,343
1330	LEHMAN BROTHERS UK CAPITAL FUNDING II LP VARIABLE RATE BOND PERP	2,925,442
1331	EGG BANKING PLC 6.875% 20211229 SERIES# EMTN	6,681
1332	BES FINANCE LTD 6.625% 20100301 SERIES# EMTN	278,557
1333	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20090704 SERIES# 99	760,947
1334	TELECOM ITALIA FINANCE SA 7.500% 20110420 SERIES# EMTN	1,069,523
1335	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 6.625% 20110711	16,007,043
1336	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	2,878,985
1337	VOLKSWAGEN LEASING GMBH 4.875% 20121018 SERIES# EMTN	730,969
1338	NORDIC TELEPHONE CO HOLDINGS APS FRN 20160501 SERIES# 144A	3,830,053
1339	FRANCE TELECOM SA 8.125% 20330128 SERIES# EMTN	90,973
1340	FRANCE TELECOM SA 5.625% 20180522 SERIES# EMTN	7,195,443
1341	FRANCE TELECOM SA 5.250% 20140522 SERIES# emtn EMTN	722,596
1342	ONO FINANCE PLC 10.500% 20140515 SERIES# REGS	4,772,218
1343	TELECOM ITALIA FINANCE SA 7.750% 20330124 SERIES# EMTN	6,191,575
1344	KONINKLIJKE KPN NV 6.500% 20160115	557,159

	P	Q
1297	0183	Corporate
1298	0183	Corporate
1299	0183	Governments
1300	0183	Corporate
1301	0183	Corporate
1302	0183	Corporate
1303	0183	Governments
1304	0183	Governments
1305	0183	Corporate
1306	0183	Governments
1307	0183	Corporate
1308	0183	Corporate
1309	0183	Corporate
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1316	0183	Corporate
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1318	0183	Corporate
1319	0183	Corporate
1320	0183	Corporate
1321	0183	Governments
1322	0183	Corporate
1323	0183	Corporate
1324	0183	Corporate
1325	0183	Governments
1326	0183	Governments
1327	0183	Corporate
1328	0183	Governments
1329	0183	Corporate
1330	0183	Corporate
1331	0183	Corporate
1332	0183	Corporate
1333	0059	Governments
1334	0059	Corporate
1335	0059	Corporate
1336	0059	Governments
1337	0059	Corporate
1338	0059	Corporate
1339	0059	Governments
1340	0059	Corporate
1341	0059	Corporate
1342	0059	Corporate
1343	0059	Corporate
1344	0059	Corporate

	A		B
1345	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1346	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1347	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1348	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1349	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1350	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1351	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1352	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1353	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1354	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1356	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1357	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1358	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1359	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1360	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1361	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1362	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1363	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1364	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1365	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1366	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1367	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1368	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1369	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1370	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1371	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1372	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1373	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1374	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1375	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1376	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1377	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1378	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1379	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1380	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1381	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1382	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1383	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1384	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1385	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1386	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1387	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1388	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1389	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1390	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1391	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1392	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

	C	D	E
1345	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1346	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1347	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1348	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1349	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1350	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1351	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1352	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1353	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1354	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1355	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1356	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1357	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1358	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1359	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1360	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1361	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1362	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1363	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1364	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1365	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1366	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1367	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1368	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1369	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1370	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1371	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1372	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1373	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1374	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1375	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1376	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1377	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1378	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1379	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1380	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1381	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1382	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1383	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1384	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1385	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1386	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1387	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1388	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1389	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1390	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1391	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1392	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1345	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1346	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004071
1347	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004071
1348	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004071
1349	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004071
1350	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004071
1351	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004071
1352	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004BM6
1353	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004BM6
1354	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004BM6
1355	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004BM6
1356	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004BM6
1357	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004FQ3
1358	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004FQ3
1359	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004FQ3
1360	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004FQ3
1361	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004FQ3
1362	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	077004885
1363	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	077008464
1364	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	077008464
1365	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	077008464
1366	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012D5
1367	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012D5
1368	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012D5
1369	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012D5
1370	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012D5
1371	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012G8
1372	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012G8
1373	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012G8
1374	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012G8
1375	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	078002HZ8
1376	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	078003233
1377	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	078003233
1378	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	078003233
1379	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	078003233
1380	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	078003233
1381	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	078003233
1382	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	078003233
1383	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING SYND EUR	22643	071001713
1384	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	071004832
1385	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	0720041C8
1386	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	073001919
1387	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	073001919
1388	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	073001919
1389	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	073001919
1390	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	074007071
1391	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	074007071
1392	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR	22538	071001911

	K	L	M
1345	TELECOMS-HIGH BETA	1NO900889	XS0301954771
1346	BNKBND59	1DE060307	DE0001135218
1347	BNKBND59	1DE333712	XS0220652209
1348	BNKBND59	1HK726141	XS0207120238
1349	BNKBND59	1KY262772	XS0207754754
1350	BNKBND59	1KY763753	XS0278435226
1351	BNKBND59	312121064	KYG312121067
1352	29734GBPITSABS	1DE907739	DE0001135333
1353	29734GBPITSABS	1ES415934	XS0236951207
1354	29734GBPITSABS	1NL098265	XS0176838372
1355	29734GBPITSABS	1NL333472	XS0342136313
1356	29734GBPITSABS	985432491	XS0089315930
1357	29734INSURANCEITS	1FR151958	XS0323922376
1358	29734INSURANCEITS	1GB161507	GB00B00NY175
1359	29734INSURANCEITS	1GB403479	XS0235245205
1360	29734INSURANCEITS	1SE116395	XS0126933620
1361	29734INSURANCEITS	1US470834	XS0365314284
1362	29734USAUTOSITS	1GB144354	XS0187751150
1363	29734INDOTHERBND	0011101C9	XS0124714832
1364	29734INDOTHERBND	113517601	DE0001135176
1365	29734INDOTHERBND	1DE060307	DE0001135218
1366	CORP HYBRIDS LBSF	1DE410585	XS0234434222
1367	CORP HYBRIDS LBSF	1GB935512	XS0307868744
1368	CORP HYBRIDS LBSF	1NL348033	XS0222524372
1369	CORP HYBRIDS LBSF	1NL645859	XS0259604329
1370	CORP HYBRIDS LBSF	1NL830162	XS0289333048
1371	MEDIA LBSF BOND	013103007	XS0131030032
1372	MEDIA LBSF BOND	1GB452500	XS0362329517
1373	MEDIA LBSF BOND	1GB689903	XS0269878905
1374	MEDIA LBSF BOND	1LU080747	XS0169896817
1375	HYSRBA BOND ITS	224799601	XS0107657222
1376	29734UTILITIESBND	113517601	DE0001135176
1377	29734UTILITIESBND	1DE412482	DE0001141521
1378	29734UTILITIESBND	1DE907739	DE0001135333
1379	29734UTILITIESBND	1GB083115	XS0170798325
1380	29734UTILITIESBND	1GB301970	XS0213972614
1381	29734UTILITIESBND	1GB449860	XS0358158052
1382	29734UTILITIESBND	1NL260642	XS0207320242
1383	STG PREFS	1GB102030	GB0033280339
1384	US CP JV	LAALD0187	XS0365165348
1385	NEW MTNS & FRNS	1NL919676	XS0305015603
1386	SECONDARY MTNS	1FR400868	FR0010422576
1387	SECONDARY MTNS	1GB098519	US4041A1AA44
1388	SECONDARY MTNS	1GB250433	XS0267496627
1389	SECONDARY MTNS	1GB904724	XS0179930036
1390	NON USD CP	ABNFU0049	XS0337130883
1391	NON USD CP	CALZU0031	XS0356892819
1392	HY BONDS CHEM	1NL972642	XS0309932092

	N	O
1345	TELENOR ASA 4.875% 20170529 SERIES# EMTN	658,295
1346	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	3,947,673
1347	HSH NORDBANK AG FRN 20100531 EMTN	39,434
1348	STANDARD CHARTERED BANK HONG KONG LTD VARIABLE RATE BOND 20141203 SERIES# EMTN	3,628,855
1349	BES FINANCE LTD VARIABLE RATE BOND PERP SERIES# EMTN	12,464,129
1350	BCP FINANCE BANK LTD FRN 20161221 SERIES# EMTN	68,538
1351	ESFG OVERSEAS LTD VARIABLE RATE BOND PERP SERIES# A	48,899
1352	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20170704 SERIES# 07	15,443
1353	ALTADIS EMISIONES FINANCIERAS SAU 4.000% 20151211	10,339,032
1354	ALTADIS FINANCE BV 5.125% 20131002	8,009,165
1355	HEIDELBERGCEMENT FINANCE BV 6.375% 20120125 SERIES# EMTN	2,035
1356	JTI UK FINANCE PLC 5.875% 20080806	0
1357	AXA SA VARIABLE RATE BOND PERP EMTN	10,960,226
1358	UNITED KINGDOM GILT 4.750% 20381207	13,962
1359	RESOLUTION PLC VARIABLE RATE BOND PERP	7,284,024
1360	IF P&C INSURANCE LTD VARIABLE RATE BOND 20210330	12,028,430
1361	AMERICAN INTERNATIONAL GROUP INC VARIABLE RATE BOND 20380522 SERIES# REGS	18,018,139
1362	GMAC LLC 5.375% 20110606 SERIES# EMTN	728,099
1363	DAA FINANCE PLC 6.150% 20110216	2,042,703
1364	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	393,400
1365	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	19,114
1366	HENKEL AG & CO KGAA VARIABLE RATE BOND 21041125	626,669
1367	REXAM PLC VARIABLE RATE BOND 20670629	334,387
1368	SUEDZUCKER INTERNATIONAL FINANCE BV VARIABLE RATE BOND PERP	615,775
1369	LINDE FINANCE BV VARIABLE RATE BOND 20660714	947,830
1370	CEMEX FINANCE EUROPE BV 4.750% 20140305	64,861
1371	WPP 2005 LTD 6.000% 20080618	61,744
1372	WPP GROUP PLC 6.625% 20160512 SERIES# EMTN	3,888,697
1373	ITV PLC 4.750% 20111003 SERIES# EMTN	6,914,693
1374	CIR INTERNATIONAL SA 6.375% 20110110	29,837
1375	FKI PLC 6.625% 20100222	10,057,274
1376	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	10,149,722
1377	BUNDESOBLIGATION 3.500% 20130412 SERIES# 152	70,964
1378	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20170704 SERIES# 07	4,069,693
1379	NATIONAL GRID PLC 5.000% 20180702 SERIES# EMTN	7,074,279
1380	NATIONAL GRID PLC 4.375% 20200310 SERIES# EMTN	6,137,052
1381	ANGLO AMERICAN CAPITAL PLC 5.875% 20150417 SERIES# EMTN	17,461,410
1382	ENBW INTERNATIONAL FINANCE BV 4.875% 20250116 SERIES# EMTN	1,372,224
1383	UNITED KINGDOM GILT 4.750% 20150907	4,526,888
1384	LANDAL ECP-DISC 15MAY8-16JUN8	46,179,184
1385	SCHIPHOL NEDERLAND BV FRN 20081211 SERIES# EMTN	18,214,444
1386	CAISSE NATIONALE DES CAISSES D'EPARGNE E FRN 20090123 SERIES# EMTN	9,647,672
1387	BANK OF SCOTLAND PLC 3.750% 20080930 SERIES# REGS	902,939
1388	BANK OF SCOTLAND PLC FRN 20090914 SERIES# EMTN	9,370,606
1389	NORTHERN ROCK PLC FRN 20081110 SERIES# EMTN	9,224,220
1390	ABN AM ZCD 18DEC7-18JUN8	7,287,318
1391	CAIXA ZCD 04APR8-04JUL8	145,425
1392	INTERGEN NV 8.500% 20170630 SERIES# REGS	821,110

	P	Q
1345	0059	Corporate
1346	0059	Governments
1347	0059	Corporate
1348	0059	Corporate
1349	0059	Corporate
1350	0059	Corporate
1351	0059	Governments
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1376	0059	Governments
1377	0059	Governments
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1379	0059	Corporate
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1381	0059	Corporate
1382	0059	Corporate
1383	0183	Governments
1384	0183	Corporate
1385	0183	Corporate
1386	0183	Governments
1387	0183	Governments
1388	0183	Corporate
1389	0183	Corporate
1390	0183	Corporate
1391	0183	Corporate
1392	0183	Corporate

	A		B
1393	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1394	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1395	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1396	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1397	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1398	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1399	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1400	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1401	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1402	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1403	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1404	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1416	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1439	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1440	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

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1393	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1394	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1395	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1396	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1397	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1398	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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1426	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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1430	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1431	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1432	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1433	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1434	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1435	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1436	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1437	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1438	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1439	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1440	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1393	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR	22538	071001911
1394	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR	43644	074007303
1395	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR	43644	074007303
1396	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR	43644	074007303
1397	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR	43644	074007303
1398	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR	43644	074007303
1399	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR	50247	071005GG1
1400	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR	50247	071005GG1
1401	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR	50247	071005GG1
1402	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0710039F6
1403	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0710039J8
1404	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0710039J8
1405	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	072006GG8
1406	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	072006GG8
1407	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	072006GG8
1408	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	072006GG8
1409	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1410	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1411	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1412	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1413	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1414	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1415	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1416	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1417	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1418	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	072004RL0
1419	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1420	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1421	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1422	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1423	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1424	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1425	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1426	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1427	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1428	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1429	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1430	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1431	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1432	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	MBS CAPTIVE RETAINED CLASSES	50238	071005326
1433	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	MBS CAPTIVE RETAINED CLASSES	50238	071005326
1434	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	MBS CAPTIVE RETAINED CLASSES	50238	071005326
1435	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	MBS CAPTIVE RETAINED CLASSES	50238	071005326
1436	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS SECONDARY OTHER EUROPE	50565	072004BM5
1437	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS SECONDARY OTHER EUROPE	50565	072004BM5
1438	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1439	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1440	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363

	K	L	M
1393	HY BONDS CHEM	1NL972667	XS0309932845
1394	43644HYBONDSITS	1CH938881	XS0307398502
1395	43644HYBONDSITS	1JE142409	XS0263871328
1396	43644HYBONDSITS	1LU158303	XS0190007889
1397	43644HYBONDSITS	1LU813295	XS0285604863
1398	43644HYBONDSITS	1NL077863	XS0168516713
1399	PAR LBIE BOND HEDG	1DK097526	XS0176317054
1400	PAR LBIE BOND HEDG	1NL077863	XS0168516713
1401	PAR LBIE BOND HEDG	1NL972642	XS0309932092
1402	EASTERN EURPE1 EMG	1KY240323	USG34476AA20
1403	RUSSIA 1 EMG CDS	1LU349803	XS0223715920
1404	RUSSIA 1 EMG CDS	1LU555656	XS0254887176
1405	BONDS-EAST EUR MG	1LU099259	XS0176996956
1406	BONDS-EAST EUR MG	1LU420844	XS0237713226
1407	BONDS-EAST EUR MG	1LU463851	XS0244105283
1408	BONDS-EAST EUR MG	698751500	USG70333AC66
1409	25937 SMLL BSKT DD	1IE831755	XS0288747669
1410	25937 SMLL BSKT DD	1IE936166	XS0306900795
1411	25937 SMLL BSKT DD	1LU196428	US836205AJ33
1412	25937 SMLL BSKT DD	1LU255224	USY8586EAA56
1413	25937 SMLL BSKT DD	1LU848259	XS0292530309
1414	25937 SMLL BSKT DD	1LU872226	XS0292529046
1415	25937 SMLL BSKT DD	1TR382652	US900123BB58
1416	25937 SMLL BSKT DD	1US365885	USM8221WAA91
1417	25937 SMLL BSKT DD	698751500	USG70333AC66
1418	CMBS PROP BOOK	1GB319303	XS0266990455
1419	CMBS SECONDARY	021848916	XS0218489135
1420	CMBS SECONDARY	021849062	XS0218490653
1421	CMBS SECONDARY	1GB647505	XS0261297880
1422	CMBS SECONDARY	1GB732075	XS0275106630
1423	CMBS SECONDARY	1GB732091	XS0275108099
1424	CMBS SECONDARY	1GB863912	XS0293895271
1425	CMBS SECONDARY	1GB864068	XS0293896915
1426	CMBS SECONDARY	1IE270004	XS0278492706
1427	CMBS NEW ISSUE	1GB256018	XS0271600180
1428	CMBS NEW ISSUE	1GB983900	FR0010501924
1429	CMBS NEW ISSUE	1GB983918	FR0010501932
1430	CMBS NEW ISSUE	1IE267190	XS0305746215
1431	CMBS NEW ISSUE	1IE267240	XS0305745597
1432	PTG-STORM-TRADING	1GB259970	XS0327217880
1433	PTG-STORM-TRADING	1GB402349	XS0352932643
1434	PTG-STORM-TRADING	1GB985129	XS0311598907
1435	PTG-STORM-TRADING	1GB985160	XS0311704356
1436	FIXED RATE EURO BN	060704AC7	IT0003684088
1437	FIXED RATE EURO BN	1GB458515	XS0137193651
1438	EURO ABS	052604AG0	XS0193218350
1439	EURO ABS	092204AF3	XS0201485355
1440	EURO ABS	1GB071995	XS0275543006

	N	O
1393	INTERGEN NV 9.500% 20170630 SERIES# REGS	902,523
1394	BEVERAGE PACKAGING HOLDINGS LUXEMBOURG I 8.000% 20161215 SERIES# REGS	2,628,002
1395	MEINL EUROPEAN LAND LTD 5.375% 20130809 SERIES# EMTN	976,247
1396	VIRGIN MEDIA FINANCE PLC 9.750% 20140415 SERIES# REGS	3,767,603
1397	LECTA SA FRN 20140215 SERIES# Regs EMTN	4,917,147
1398	NIELSEN CO BV 5.625% 20100520 SERIES# MTN1 EMTN	5,959,415
1399	ISS GLOBAL A/S 4.750% 20100918 SERIES# EMTN	4,571,106
1400	NIELSEN CO BV 5.625% 20100520 SERIES# MTN1 EMTN	30,453,765
1401	INTERGEN NV 8.500% 20170630 SERIES# REGS	2,885,829
1402	FINANS CAPITAL FINANCE LTD STEPPED CPN 9.000% 20141007 SERIES# REGS	6,932,030
1403	VTB CAPITAL SA 6.250% 20350630 SERIES# REGS	8,282,833
1404	RSHB CAPITAL SA FOR OJSC RUSSIAN AGRICUL 7.175% 20130516 SERIES# REGS	1,916,170
1405	GAZ CAPITAL SA 7.800% 20100927	12,434,335
1406	GAZ CAPITAL SA 4.560% 20121209 SERIES# EMTn EMTN	4,640,832
1407	VTB CAPITAL SA 4.250% 20160215 SERIES# EMTN	30,000,749
1408	PETROLEUM EXPORT LTD 5.265% 20110615 SERIES# REGS	10,143,600
1409	TRANSCAPITALINVEST LTD FOR OJSC AK TRANS 5.670% 20140305 SERIES# REGS	9,460,930
1410	TRANSCAPITALINVEST LTD FOR OJSC AK TRANS 5.381% 20120627 SERIES# REGS	2,956,617
1411	SOUTH AFRICA GOVERNMENT INTERNATIONAL BO 6.500% 20140602	1,113,019
1412	TENGIZCHEVROIL FINANCE CO SARL 6.124% 20141115 SERIES# REGS	3,250,220
1413	TNK-BP FINANCE SA 6.625% 20170320 SERIES# REGS EMTN	4,326,660
1414	TNK-BP FINANCE SA 6.125% 20120320 SERIES# REGS	13,913,365
1415	REPUBLIC OF TURKEY 7.250% 20380305	135,335
1416	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.298% 20200930 SERIES# REGS	7,057,850
1417	PETROLEUM EXPORT LTD 5.265% 20110615 SERIES# REGS	99,461
1418	EMC PLC FRN 20190428 SERIES# 5	7,235,793
1419	OPERA FINANCE PLC FRN 20120215 SERIES# UNI	11,329,952
1420	OPERA FINANCE PLC FRN 20120215 SERIES# UNI	5,556,765
1421	WINDERMERE CMBS FRN 20150420 SERIES# X	66,048,027
1422	WINDERMERE CMBS FRN 20160822 SERIES# X	33,865,214
1423	WINDERMERE CMBS FRN 20160822 SERIES# X	3,153,763
1424	WINDM FRN 20191022 SERIES# X	25,525,081
1425	WINDM FRN 20191022 SERIES# X	2,000,066
1426	OPERA FINANCE PLC FRN 20141020 SERIES# GER2	11,749,521
1427	FORDGATE COMMERCIAL SECURITISATION PLC FRN 20161023 SERIES# 1	71,737,332
1428	WINDM FRN 20170710 SERIES# X	0
1429	WINDM FRN 20170710 SERIES# X	0
1430	TAURUS CMBS PLC FRN 20200204 SERIES# 1	13,359,816
1431	TAURUS CMBS PLC FRN 20200204 SERIES# 1	14,521,539
1432	EUROSAIL PLC FRN 20401017 SERIES# NL2X	0
1433	EMF-UK 2008-1 PLC FRN 20460313 SERIES# 1X	0
1434	EUROSAIL PLC FRN 20280913 SERIES# 4X	0
1435	EUROSAIL PLC FRN 20450613 SERIES# 4X	0
1436	ITALEASE FINANCE SPA FRN 20171014 SERIES# 1	27,465,901
1437	CHESTER ASSET RECEIVABLES DEALINGS PLC I FRN 20101115 SERIES# A	10,983,307
1438	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	13,580,367
1439	GRANITE MORTGAGES PLC FRN 20440920 SERIES# 3	3,816,406
1440	HOLMES MASTER ISSUER PLC FRN 20400715 SERIES# 1X	5,720,802

	P	Q
1393	0183	Corporate
1394	0059	Corporate
1395	0059	Corporate
1396	0059	Corporate
1397	0059	Corporate
1398	0059	Corporate
1399	0183	Corporate
1400	0183	Corporate
1401	0183	Corporate
1402	0059	Governments
1403	0059	Corporate
1404	0059	Corporate
1405	0059	Corporate
1406	0059	Corporate
1407	0059	Corporate
1408	0059	Governments
1409	0059	Corporate
1410	0059	Corporate
1411	0059	Governments
1412	0059	Governments
1413	0059	Corporate
1414	0059	Corporate
1415	0059	Governments
1416	0059	Governments
1417	0059	Governments
1418	0183	Corporate
1419	0183	Corporate
1420	0183	Corporate
1421	0183	Corporate
1422	0183	Corporate
1423	0183	Corporate
1424	0183	Corporate
1425	0183	Corporate
1426	0183	Corporate
1427	0183	Corporate
1428	0183	Governments
1429	0183	Governments
1430	0183	Corporate
1431	0183	Corporate
1432	0477	Corporate
1433	0477	Corporate
1434	0477	Corporate
1435	0477	Corporate
1436	0183	Governments
1437	0183	Corporate
1438	0183	Corporate
1439	0183	Corporate
1440	0183	Corporate

	A		B
1441	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1442	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1443	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1444	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1445	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1446	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1447	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1448	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1449	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1450	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1451	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1452	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1453	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1454	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1457	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1458	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1459	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1460	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1461	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1462	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1463	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1464	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1465	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1466	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1467	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1468	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1469	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1470	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1471	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1472	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1473	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1474	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
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1476	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
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1480	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1481	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1482	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
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1485	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1486	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1487	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1488	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe

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LEHMAN BROTHERS HOLDINGS, INC.

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	C	D	E
1441	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1442	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1443	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1444	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1445	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1446	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1447	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1448	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1449	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1450	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1451	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1452	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1453	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1454	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1455	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1456	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1457	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1458	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1459	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1460	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1461	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1462	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1463	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1464	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1465	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1466	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1467	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1468	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1469	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1470	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1471	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1472	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1473	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1474	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1475	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1476	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1477	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1478	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1479	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1480	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1481	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1482	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1483	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1484	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1485	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1486	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1487	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1488	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS

	F	G	H	I	J
1441	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1442	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1443	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1444	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1445	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1446	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1447	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	49099	071004FJ9
1448	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	49099	071004FJ9
1449	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	49099	071004FJ9
1450	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SP LEGACY BOND EUROPE	52159	0710030T5
1451	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SP LEGACY BOND EUROPE	52159	0710030T5
1452	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SP LEGACY BOND EUROPE	52159	0710030T5
1453	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SP LEGACY BOND EUROPE	52159	0710030T5
1454	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SP LEGACY BOND EUROPE	52159	0710030T5
1455	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SP LEGACY BOND EUROPE	52159	0710030T5
1456	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SP LEGACY BOND EUROPE	52159	0710030T5
1457	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SP LEGACY BOND EUROPE	52159	0710030T5
1458	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SP LEGACY BOND EUROPE	52159	0710030T5
1459	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SP LEGACY BOND EUROPE	52159	0710030T5
1460	SECURITIZED PRODUCTS	SP EUROPE-TRADING	SP LEGACY BOND EUROPE	52159	0710030T5
1461	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24987	G1LW
1462	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24987	GAZO
1463	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24987	GAZO
1464	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24987	GAZO
1465	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24987	GAZO
1466	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24987	GAZO
1467	GLOBAL RATES	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE	22232	6A6B
1468	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1469	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1470	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1471	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1472	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1473	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1474	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1475	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1476	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1477	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1478	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1479	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1480	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1481	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1482	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1483	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1484	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1485	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1486	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1487	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1488	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141

	K	L	M
1441	EURO ABS	1GB074049	XS0292759395
1442	EURO ABS	1GB105090	XS0284081618
1443	EURO ABS	1GB662140	XS0252421499
1444	EURO ABS	1GB902579	XS0298974840
1445	EURO ABS	1GB995755	XS0291723400
1446	EURO ABS	1IE836358	XS0260595185
1447	49099 ABS PROP ITS	052604AJ4	XS0193220927
1448	49099 ABS PROP ITS	1IE933494	XS0301922224
1449	49099 ABS PROP ITS	1IE933502	XS0307416684
1450	RMBS LEGACY BONDS	022586283	XS0225862894
1451	RMBS LEGACY BONDS	022587760	XS0225877652
1452	RMBS LEGACY BONDS	1GB240335	XS0328504567
1453	RMBS LEGACY BONDS	1GB240343	XS0328511265
1454	RMBS LEGACY BONDS	1GB300089	XS0272295907
1455	RMBS LEGACY BONDS	1GB559494	XS0253569007
1456	RMBS LEGACY BONDS	1GB759425	XS0212691744
1457	RMBS LEGACY BONDS	1GB828386	XS0284945564
1458	RMBS LEGACY BONDS	1GB951949	XS0308653244
1459	RMBS LEGACY BONDS	1GB951972	XS0309772464
1460	RMBS LEGACY BONDS	1GB951980	XS0309772894
1461	LONDON CASH	912810DF2	US912810DF22
1462	TRADING BOOK	912810EN4	US912810EN47
1463	TRADING BOOK	912810EP9	US912810EP94
1464	TRADING BOOK	912810EQ7	US912810EQ77
1465	TRADING BOOK	912810EW4	US912810EW46
1466	TRADING BOOK	912828HY9	US912828HY90
1467	LONDON PROP TW	912810DZ8	US912810DZ85
1468	141 MTS	912810FD5	US912810FD55
1469	141 MTS	912810FH6	US912810FH69
1470	141 MTS	912810FR4	US912810FR42
1471	141 MTS	912810FS2	
1472	141 MTS	912810PS1	
1473	141 MTS	912810PV4	US912810PV44
1474	141 MTS	9128275W8	US9128275W81
1475	141 MTS	9128276R8	US9128276R87
1476	141 MTS	912828AF7	US912828AF74
1477	141 MTS	912828BD1	US912828BD18
1478	141 MTS	912828BW9	
1479	141 MTS	912828CP3	
1480	141 MTS	912828CZ1	US912828CZ11
1481	141 MTS	912828DH0	US912828DH04
1482	141 MTS	912828EA4	US912828EA42
1483	141 MTS	912828ET3	US912828ET33
1484	141 MTS	912828FB1	
1485	141 MTS	912828FL9	US912828FL97
1486	141 MTS	912828GD6	US912828GD62
1487	141 MTS	912828GN4	US912828GN45
1488	141 MTS	912828GX2	

	N	O
1441	HOLMES MASTER ISSUER PLC FRN 20400715 SERIES# 1	7,519,974
1442	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 1	3,339,952
1443	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 2	34,965,162
1444	GRANITE MASTER ISSUER PLC FRN 20541217 SERIES# 2	19,470,109
1445	PARAGON MORTGAGES PLC FRN 20390915 SERIES# 14X	14,757,435
1446	EMERALD MORTGAGES PLC FRN 20480715 SERIES# 4	1,368,091
1447	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	13,971,709
1448	CASTELLANA FINANCE LTD FRN 20500108 SERIES# 1	23,770,402
1449	CASTELLANA FINANCE LTD FRN 20500108 SERIES# 1	23,204,369
1450	SOUTHERN PACIFIC SECURITIES PLC FRN 20431210 SERIES# 2X	9,294,949
1451	SOUTHERN PACIFIC SECURITIES PLC FRN 20431210 SERIES# 2X	8,857,184
1452	EUROSAIL PRIME UK FRN 20450913 SERIES# PR1X	0
1453	EUROSAIL PRIME UK FRN 20450913 SERIES# PR1X	0
1454	MANSARD MORTGAGES PLC FRN 20481015 SERIES# 1X	8,910,819
1455	EUROSAIL PLC FRN 20440610 SERIES# 1X	0
1456	SOUTHERN PACIFIC SECURITIES PLC FRN 20430610 SERIES# 1X	18,062,083
1457	EUROSAIL PLC FRN 20450313 SERIES# 1X	0
1458	EUROSAIL PLC FRN 20270913 SERIES# 3X	0
1459	CURL PLC FRN 20211217 SERIES# 1	0
1460	CURL PLC FRN 20211217 SERIES# 1	0
1461	U.S. TREASURY BOND CALLABLE 08-15-08	48,894,437
1462	U.S. TREASURY BOND	12,855,072
1463	UNITED STATES TREASURY BONDS R/MD 7.125 02/15/2023	24,999,130
1464	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	29,817,515
1465	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	44,496,417
1466	U S TREASURY NOTE SERIES K-2013	316,842
1467	UNITED STATES TREASURY BONDS R/MD 8.875 08/15/2017	61,661,777
1468	US TREAS INFLATION INDEX	47,873,835
1469	US TREAS INFLATION INDEX	64,747,122
1470	US TREAS INFLATION INDEX	68,037,502
1471	US TREAS INFLATION INDEX NOTE	42,078,319
1472	US TREAS INFLATION INDEX NOTE	35,543,793
1473	US TREAS INFLATION INDEX BOND	11,624,070
1474	US TREAS INFLATION INDEX NOTE	25,526,264
1475	US TREAS INFLATION INDEX NOTE	32,318,946
1476	US TREAS INFLATION INDEX NOTE	62,536,023
1477	US TREAS INFLATION INDEX NOTE	45,577,376
1478	US TREAS INFLATION INDEX NOTE	43,840,693
1479	US TREAS INFLATION INDEX NOTE	52,498,475
1480	US TREAS INFLATION INDEX NOTE	66,591,869
1481	US TREAS INFLATION INDEX NOTE	43,041,359
1482	US TREAS INFLATION INDEX NOTE	24,650,278
1483	US TREAS INFLATION INDEX NOTE	44,130,062
1484	US TREAS INFLATION INDEX NOTE	45,675,515
1485	US TREAS INFLATION INDEX NOTE	45,411,266
1486	US TREAS INFLATION INDEX NOTE	34,516,355
1487	US TREAS INFLATION INDEX NOTE	35,964,448
1488	US TREAS INFLATION INDEX NOTE	35,841,931

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	P	Q
1441	0183	Corporate
1442	0183	Corporate
1443	0183	Corporate
1444	0183	Corporate
1445	0183	Corporate
1446	0183	Corporate
1447	0059	Corporate
1448	0059	Corporate
1449	0059	Corporate
1450	0477	Corporate
1451	0477	Corporate
1452	0477	Corporate
1453	0477	Corporate
1454	0477	Corporate
1455	0477	Corporate
1456	0477	Corporate
1457	0477	Corporate
1458	0477	Corporate
1459	0477	Corporate
1460	0477	Corporate
1461	0000	Governments
1462	0000	Governments
1463	0000	Governments
1464	0000	Governments
1465	0000	Governments
1466	0000	Governments
1467	0059	Governments
1468	0059	Governments
1469	0059	Governments
1470	0059	Governments
1471	0059	Governments
1472	0059	Governments
1473	0059	Governments
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1478	0059	Governments
1479	0059	Governments
1480	0059	Governments
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1482	0059	Governments
1483	0059	Governments
1484	0059	Governments
1485	0059	Governments
1486	0059	Governments
1487	0059	Governments
1488	0059	Governments

	A		B
1489	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1490	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1491	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1492	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1493	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1494	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1495	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1496	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1497	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1498	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1499	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1500	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1501	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1502	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1503	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1504	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1505	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1506	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1507	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1508	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1509	MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
1510	OTHSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1511	OTHSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1512	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1513	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1514	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1515	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1516	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1517	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1518	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1519	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1520	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1521	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1522	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1523	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1524	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1525	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1526	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1527	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1528	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1529	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1530	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1531	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1532	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1533	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1534	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1535	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1536	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global

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1489	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1490	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1491	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1492	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1493	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1494	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1495	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1496	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1497	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1498	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1499	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1500	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1501	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1502	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1503	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1504	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1505	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1506	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1507	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1508	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1509	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	MTS
1510	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	OTH
1511	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	OTH
1512	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1513	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1514	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1515	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1516	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1517	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1518	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1519	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1520	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1521	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1522	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1523	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1524	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1525	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1526	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1527	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1528	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1529	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1530	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1531	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1532	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1533	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1534	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1535	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1536	SUM-PRIME SERVICES	SUM AMERICAS	ITS

	F	G	H	I	J
1489	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1490	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1491	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1492	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1493	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1494	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1495	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1496	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1497	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1498	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1499	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1500	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1501	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1502	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1503	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1504	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1505	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1506	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6AWD
1507	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	26285	6AMB
1508	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	26285	6AMB
1509	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	26285	6AMB
1510	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	&CDOBS29729
1511	COMMODITIES	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	56276	&SUMMAGSLBCE
1512	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002L6
1513	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002L6
1514	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002L6
1515	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002L6
1516	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002L6
1517	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002L6
1518	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002L6
1519	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002L6
1520	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002L6
1521	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002L6
1522	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002L6
1523	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002W2
1524	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	071004F75
1525	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	071004F75
1526	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	071004F75
1527	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	071004F75
1528	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	071004F75
1529	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	07100CX93
1530	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D48
1531	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D48
1532	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D48
1533	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D48
1534	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D48
1535	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D48
1536	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D48

	K	L	M
1489	141 MTS	912828HW3	US912828HW35
1490	OPTION MTS BONDS	912810FH6	US912810FH69
1491	OPTION MTS BONDS	912810PS1	
1492	OPTION MTS BONDS	912810PV4	US912810PV44
1493	OPTION MTS BONDS	9128274Y5	US9128274Y56
1494	OPTION MTS BONDS	9128276R8	US9128276R87
1495	OPTION MTS BONDS	912828AF7	US912828AF74
1496	OPTION MTS BONDS	912828BD1	US912828BD18
1497	OPTION MTS BONDS	912828BW9	
1498	OPTION MTS BONDS	912828CZ1	US912828CZ11
1499	OPTION MTS BONDS	912828EA4	US912828EA42
1500	OPTION MTS BONDS	912828ET3	US912828ET33
1501	OPTION MTS BONDS	912828FB1	
1502	OPTION MTS BONDS	912828FL9	US912828FL97
1503	OPTION MTS BONDS	912828GD6	US912828GD62
1504	OPTION MTS BONDS	912828GN4	US912828GN45
1505	OPTION MTS BONDS	912828GX2	
1506	140MTS43843	912828GN4	US912828GN45
1507	110 ITS	912828FL9	US912828FL97
1508	110 ITS	912828GN4	US912828GN45
1509	110 ITS	912828GX2	
1510		ADJ1	ADJ1
1511		ADJ1	ADJ1
1512	TU2	002037604	US0010841023
1513	TU2	002789410	US6512901082
1514	TU2	010231306	US92855S1015
1515	TU2	191216100	US1912161007
1516	TU2	45104G104	US45104G1040
1517	TU2	458140100	US4581401001
1518	TU2	552715104	US5527151048
1519	TU2	59156R108	US59156R1086
1520	TU2	594918104	US5949181045
1521	TU2	638612101	US6386121015
1522	TU2	713448108	US7134481081
1523	TU10	002789410	US6512901082
1524	PHZ	000960088	US3696041033
1525	PHZ	191216100	US1912161007
1526	PHZ	294549100	US2945491007
1527	PHZ	594918104	US5949181045
1528	PHZ	713448108	US7134481081
1529	ANM3	594918104	US5949181045
1530	PHZ2	000960088	US3696041033
1531	PHZ2	002037604	US0010841023
1532	PHZ2	002789410	US6512901082
1533	PHZ2	191216100	US1912161007
1534	PHZ2	294549100	US2945491007
1535	PHZ2	458140100	US4581401001
1536	PHZ2	552715104	US5527151048

	N	O
1489	US TREAS INFLATION INDEX NOTE	17,744,410
1490	US TREAS INFLATION INDEX	28,132,960
1491	US TREAS INFLATION INDEX NOTE	44,582,421
1492	US TREAS INFLATION INDEX BOND	22,723,746
1493	US TREAS INFLATION INDEX NOTE	135,074,514
1494	US TREAS INFLATION INDEX NOTE	35,145,459
1495	US TREAS INFLATION INDEX NOTE	71,008,489
1496	US TREAS INFLATION INDEX NOTE	93,582,332
1497	US TREAS INFLATION INDEX NOTE	5,137,919
1498	US TREAS INFLATION INDEX NOTE	159,549,251
1499	US TREAS INFLATION INDEX NOTE	5,294,809
1500	US TREAS INFLATION INDEX NOTE	88,323,378
1501	US TREAS INFLATION INDEX NOTE	116,039,926
1502	US TREAS INFLATION INDEX NOTE	29,436,212
1503	US TREAS INFLATION INDEX NOTE	96,538,937
1504	US TREAS INFLATION INDEX NOTE	1,865,568,188
1505	US TREAS INFLATION INDEX NOTE	24,838,910
1506	US TREAS INFLATION INDEX NOTE	97,841,425
1507	US TREAS INFLATION INDEX NOTE	74,987,139
1508	US TREAS INFLATION INDEX NOTE	901,171,015
1509	US TREAS INFLATION INDEX NOTE	205,639,490
1510	ADJUSTMENT	-133,180,422
1511	ADJUSTMENT	-1,452,751
1512	AGCO CORP	137,936
1513	NEWFIELD EXPLORATIONSHR USD 0.01USD	27,844
1514	VIVO PARTICIPACOES S 1 ADR REPR 01.00 SHR	1,082,344
1515	COCA COLA CO	18,481
1516	ICICI BANK LTD 1 ADR REPR 02.00 SHR	344,852
1517	INTEL CORP	34,952
1518	MEMC ELECTRONIC MATERIALS INC	778,022
1519	METLIFE INC SHR USD 0.01USD	18,681
1520	MICROSOFT CORP	166,593
1521	NATIONWIDE FINANCIALSHR USD 0.01USD	135,352
1522	PEPSICO INC	10,375
1523	NEWFIELD EXPLORATIONSHR USD 0.01USD	1,171,180
1524	GENERAL ELECTRIC CO	179,046
1525	COCA COLA CO	61,381
1526	EQUITABLE RESOURCES INC	287,894
1527	MICROSOFT CORP	67,685
1528	PEPSICO INC	112,596
1529	MICROSOFT CORP	786,023
1530	GENERAL ELECTRIC CO	34,306
1531	AGCO CORP	2,335
1532	NEWFIELD EXPLORATIONSHR USD 0.01USD	13,400
1533	COCA COLA CO	9,862
1534	EQUITABLE RESOURCES INC	48,530
1535	INTEL CORP	5,767
1536	MEMC ELECTRONIC MATERIALS INC	24,569

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1489	0059	Governments
1490	0059	Governments
1491	0059	Governments
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1493	0059	Governments
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1496	0059	Governments
1497	0059	Governments
1498	0059	Governments
1499	0059	Governments
1500	0059	Governments
1501	0059	Governments
1502	0059	Governments
1503	0059	Governments
1504	0059	Governments
1505	0059	Governments
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1512	0059	
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1535	0059	
1536	0059	

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1537	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1538	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1539	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1540	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1541	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1542	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1543	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1544	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1545	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1546	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1547	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1548	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1549	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1550	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1551	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1552	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1553	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1554	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1555	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1556	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1557	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1558	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1559	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1560	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1561	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1562	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1563	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1564	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1565	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1566	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1567	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1568	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1569	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1570	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1571	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1572	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1573	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1574	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1575	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1576	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1577	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1578	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1579	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1580	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1581	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1582	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1583	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1584	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global

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1537	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1538	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1539	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1540	SUM-PRIME SERVICES	SUM AMERICAS	ITS
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1579	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1580	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1581	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1582	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1583	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1584	SUM-PRIME SERVICES	SUM AMERICAS	ITS

	F	G	H	I	J
1537	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D48
1538	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D48
1539	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D48
1540	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D55
1541	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D55
1542	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D55
1543	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D55
1544	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D55
1545	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D63
1546	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D63
1547	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D63
1548	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D63
1549	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D63
1550	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006J83
1551	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006J83
1552	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006J83
1553	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006J83
1554	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006J83
1555	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082G8
1556	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082G8
1557	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082G8
1558	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082G8
1559	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082G8
1560	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082H6
1561	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082H6
1562	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082H6
1563	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082H6
1564	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082H6
1565	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082J2
1566	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082J2
1567	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082J2
1568	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082J2
1569	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082J2
1570	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082K9
1571	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082K9
1572	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082K9
1573	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082K9
1574	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0730082K9
1575	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	078002LN0
1576	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	072006F95
1577	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	0730083C6
1578	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	0730083C6
1579	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	0730083C6
1580	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	077000073
1581	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	077000073
1582	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	077000073
1583	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	077000073
1584	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	077000073

	K	L	M
1537	PHZ2	594918104	US5949181045
1538	PHZ2	639017300	US6287821044
1539	PHZ2	713448108	US7134481081
1540	RA1_US	000960088	US3696041033
1541	RA1_US	191216100	US1912161007
1542	RA1_US	294549100	US2945491007
1543	RA1_US	713448108	US7134481081
1544	RA1_US	717081103	US7170811035
1545	SB8	002037604	US0010841023
1546	SB8	002789410	US6512901082
1547	SB8	191216100	US1912161007
1548	SB8	59156R108	US59156R1086
1549	SB8	717081103	US7170811035
1550	SB7	002037604	US0010841023
1551	SB7	002789410	US6512901082
1552	SB7	191216100	US1912161007
1553	SB7	59156R108	US59156R1086
1554	SB7	717081103	US7170811035
1555	SB1	002037604	US0010841023
1556	SB1	002789410	US6512901082
1557	SB1	191216100	US1912161007
1558	SB1	59156R108	US59156R1086
1559	SB1	717081103	US7170811035
1560	SB6	002037604	US0010841023
1561	SB6	002789410	US6512901082
1562	SB6	191216100	US1912161007
1563	SB6	59156R108	US59156R1086
1564	SB6	717081103	US7170811035
1565	SB3	002037604	US0010841023
1566	SB3	002789410	US6512901082
1567	SB3	191216100	US1912161007
1568	SB3	59156R108	US59156R1086
1569	SB3	717081103	US7170811035
1570	SB4	002037604	US0010841023
1571	SB4	002789410	US6512901082
1572	SB4	191216100	US1912161007
1573	SB4	59156R108	US59156R1086
1574	SB4	717081103	US7170811035
1575	ANM1	594918104	US5949181045
1576	TL7	001995257	US8716071076
1577	TL3	59156R108	US59156R1086
1578	TL3	594918104	US5949181045
1579	TL3	639017300	US6287821044
1580	TL1	000960088	US3696041033
1581	TL1	127097103	US1270971039
1582	TL1	191216100	US1912161007
1583	TL1	1US686934	US6907421019
1584	TL1	294549100	US2945491007

	N	O
1537	MICROSOFT CORP	13,537
1538	NBTY INC SHR USD 0.00USD	5,115
1539	PEPSICO INC	18,791
1540	GENERAL ELECTRIC CO	28,942
1541	COCA COLA CO	8,733
1542	EQUITABLE RESOURCES INC	113,247
1543	PEPSICO INC	17,172
1544	PFIZER INC	54,309
1545	AGCO CORP	1,652
1546	NEWFIELD EXPLORATIONSHR USD 0.01USD	2,680
1547	COCA COLA CO	631
1548	METLIFE INC SHR USD 0.01USD	438
1549	PFIZER INC	3,919
1550	AGCO CORP	2,292
1551	NEWFIELD EXPLORATIONSHR USD 0.01USD	3,742
1552	COCA COLA CO	874
1553	METLIFE INC SHR USD 0.01USD	608
1554	PFIZER INC	5,449
1555	AGCO CORP	11,351
1556	NEWFIELD EXPLORATIONSHR USD 0.01USD	18,481
1557	COCA COLA CO	4,330
1558	METLIFE INC SHR USD 0.01USD	3,010
1559	PFIZER INC	26,954
1560	AGCO CORP	9,505
1561	NEWFIELD EXPLORATIONSHR USD 0.01USD	15,471
1562	COCA COLA CO	3,626
1563	METLIFE INC SHR USD 0.01USD	2,520
1564	PFIZER INC	22,573
1565	AGCO CORP	611
1566	NEWFIELD EXPLORATIONSHR USD 0.01USD	992
1567	COCA COLA CO	232
1568	METLIFE INC SHR USD 0.01USD	162
1569	PFIZER INC	1,449
1570	AGCO CORP	18,413
1571	NEWFIELD EXPLORATIONSHR USD 0.01USD	29,985
1572	COCA COLA CO	7,029
1573	METLIFE INC SHR USD 0.01USD	4,886
1574	PFIZER INC	43,744
1575	MICROSOFT CORP	471,613
1576	SYNOPSYS INC	164,666
1577	METLIFE INC SHR USD 0.01USD	43,061
1578	MICROSOFT CORP	376,995
1579	NBTY INC SHR USD 0.00USD	32,771
1580	GENERAL ELECTRIC CO	199,317
1581	CABOT OIL & GAS CORP	285,447
1582	COCA COLA CO	5,856
1583	OWENS CORNING INC SHR NPV USD	23,878
1584	EQUITABLE RESOURCES INC	38,438

	P	Q
1537	0059	
1538	0059	
1539	0059	
1540	0059	
1541	0059	
1542	0059	
1543	0059	
1544	0059	
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1578	0059	
1579	0059	
1580	0059	
1581	0059	
1582	0059	
1583	0059	
1584	0059	

	A		B
1585	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1586	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1587	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1588	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1589	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1590	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1591	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1592	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1593	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1594	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1595	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1596	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1597	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1598	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1599	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1600	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1601	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1602	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1603	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1604	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1605	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1606	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1607	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1608	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1609	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1610	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1611	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1612	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1613	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1614	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1615	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1616	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1617	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1618	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1619	ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1620	MTSSUM AMERICAS	SUM-PRIME SERVICES	MTS America
1621	OTHSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1622	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1623	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1624	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1625	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1626	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1627	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1628	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1629	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1630	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1631	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1632	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	C	D	E
1585	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1586	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1587	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1588	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1589	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1590	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1591	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1592	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1593	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1594	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1595	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1596	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1597	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1598	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1599	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1600	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1601	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1602	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1603	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1604	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1605	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1606	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1607	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1608	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1609	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1610	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1611	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1612	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1613	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1614	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1615	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1616	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1617	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1618	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1619	SUM-PRIME SERVICES	SUM AMERICAS	ITS
1620	SUM-PRIME SERVICES	SUM AMERICAS	MTS
1621	SUM-PRIME SERVICES	SUM AMERICAS	OTH
1622	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1623	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1624	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1625	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1626	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1627	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1628	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1629	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1630	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1631	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1632	SUM-PRIME SERVICES	SUM AMERICAS	TMS

	F	G	H	I	J
1585	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	077000073
1586	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	077000073
1587	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FN7
1588	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FN7
1589	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FN7
1590	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FN7
1591	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FN7
1592	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FN7
1593	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FN7
1594	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FN7
1595	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FN7
1596	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FN7
1597	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FP2
1598	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FP2
1599	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FP2
1600	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1601	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1602	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1603	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1604	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1605	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1606	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1607	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1608	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1609	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1610	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1611	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1612	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002J94
1613	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002L34
1614	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002L34
1615	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002L34
1616	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002L34
1617	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002L34
1618	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002L34
1619	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002L34
1620	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B SPECIALS	23338	G155
1621	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA	27936	GFSADJ27936
1622	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25507	93116034
1623	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25507	93116034
1624	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25507	93116034
1625	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25507	93116034
1626	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25507	93117550
1627	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25507	93117550
1628	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25507	93117550
1629	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25507	93117550
1630	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25507	93117550
1631	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25507	93117550
1632	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25507	93117550

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LBEX-DOCID 2078195

	K	L	M
1585	TL1	59156R108	US59156R1086
1586	TL1	594918104	US5949181045
1587	TL8	000960088	US3696041033
1588	TL8	001995257	US8716071076
1589	TL8	002037604	US0010841023
1590	TL8	110122108	US1101221083
1591	TL8	127097103	US1270971039
1592	TL8	191216100	US1912161007
1593	TL8	1US686934	US6907421019
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1620	US TREASURIES	912828HV5	US912828HV51
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1622	ETF TRADING 18	H5517440	US4581401001
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	N	O
1585	METLIFE INC SHR USD 0.01USD	14,088
1586	MICROSOFT CORP	29,920
1587	GENERAL ELECTRIC CO	90,791
1588	SYNOPSYS INC	250,627
1589	AGCO CORP	32,866
1590	BRISTOL MYERS SQUIBB CO	56,165
1591	CABOT OIL & GAS CORP	883,525
1592	COCA COLA CO	761,868
1593	OWENS CORNING INC SHR NPV USD	115,852
1594	METLIFE INC SHR USD 0.01USD	233,969
1595	MICROSOFT CORP	3,067,041
1596	NBTY INC SHR USD 0.00USD	255,272
1597	BRISTOL MYERS SQUIBB CO	8,633
1598	METLIFE INC SHR USD 0.01USD	9,402
1599	MICROSOFT CORP	80,079
1600	GENERAL ELECTRIC CO	519,828
1601	SYNOPSYS INC	16,592
1602	AGCO CORP	23,076
1603	VIVO PARTICIPACOES S 1 ADR REPR 01.00 SHR	67,997
1604	BRISTOL MYERS SQUIBB CO	116,018
1605	CABOT OIL & GAS CORP	197,094
1606	COCA COLA CO	90,508
1607	***BAIDU.COM INC SPONSORED ADR REPSTG ORD SHS C	60,624
1608	LIBERTY MEDIA CORPORATION SERIES A LIBERTY ENTERTAINMENT	34,907
1609	ICICI BANK LTD 1 ADR REPR 02.00 SHR	792,330
1610	INTEL CORP	741,014
1611	METLIFE INC SHR USD 0.01USD	47,314
1612	MICROSOFT CORP	1,535,701
1613	BRISTOL MYERS SQUIBB CO	4,694
1614	CABOT OIL & GAS CORP	40,778
1615	COCA COLA CO	148,008
1616	OWENS CORNING INC SHR NPV USD	18,130
1617	METLIFE INC SHR USD 0.01USD	1,329
1618	MICROSOFT CORP	539,633
1619	NBTY INC SHR USD 0.00USD	39,671
1620	U S TREASURY NOTE	482,960
1621	ADJUSTMENT	1,580,518,165
1622	INTEL CORP	205
1623	MICROSOFT CORP	853
1624	MEMC ELECTRONIC MATERIALS INC	254
1625	YAHOO INC	240
1626	BRISTOL MYERS SQUIBB CO	161,824
1627	CLEAR CHANNEL COMMUNICATIONS INC	531,113
1628	COCA COLA CO	429,569
1629	GENERAL ELECTRIC CO	3,694,169
1630	INTEL CORP	1,621,292
1631	MICROSOFT CORP	3,622,323
1632	MEMC ELECTRONIC MATERIALS INC	831,087

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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1633	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	25507	93117550
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1643	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	21984	95200016
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1641	ISL PROP ACCOUNT	C4539030	US1845021021
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1633	PEPSICO INC	1,414,089
1634	PFIZER INC	4,470,149
1635	YAHOO INC	918,498
1636	***BAIDU.COM INC SPONSORED ADR REPSTG ORD SHS C	158,513
1637	INTEL CORP	1,717,290
1638	MICROSOFT CORP	4,391,056
1639	YAHOO INC	1,335,604
1640	PFIZER INC	28,944
1641	CLEAR CHANNEL COMMUNICATIONS INC	3,808,005
1642	XM SATELLITE RADIO HLDGS INC CL A	721,807
1643	COCA COLA CO	3,362
1644	INTEL CORP	5,942
1645	MICROSOFT CORP	17,531
1646	MEMC ELECTRONIC MATERIALS INC	9,336
1647	PEPSICO INC	10,892
1648	AGCO CORP	1,997
1649	BRISTOL MYERS SQUIBB CO	13,600
1650	COCA COLA CO	20,807
1651	EQUITABLE RESOURCES INC	15,563
1652	GENERAL ELECTRIC CO	29,469
1653	INTEL CORP	48,496
1654	MIRANT CORP NEW	725
1655	MICROSOFT CORP	83,709
1656	MEMC ELECTRONIC MATERIALS INC	42,750
1657	NBTY INC	1,002
1658	PEPSICO INC	51,563
1659	XM SATELLITE RADIO HLDGS INC CL A	5,492
1660	BRISTOL MYERS SQUIBB CO	14,543
1661	PFIZER INC	235,575
1662	BRISTOL MYERS SQUIBB CO	18,268
1663	PFIZER INC	293,985
1664	***AIRMEDIA GROUP INC SPONSORED ADR	5,760,715
1665	***BAIDU.COM INC SPONSORED ADR REPSTG ORD SHS C	19,941,903
1666	***CTRIP.COM INTL LTD AMERICAN DEP SHS	59,112,275
1667	NATIONWIDE FINANCIAL SERVICES INC-CL A	12,587,674
1668	XM SATELLITE RADIO HLDGS INC CL A	2,963,685
1669	BRISTOL MYERS SQUIBB CO	528,721
1670	COCA COLA CO	1,054,490
1671	GENERAL ELECTRIC CO	9,961,513
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1674	MICROSOFT CORP	3,156,807
1675	MEMC ELECTRONIC MATERIALS INC	1,682,208
1676	PEPSICO INC	1,959,960
1677	PFIZER INC	8,408,802
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1679	AGCO CORP	64,248
1680	EQUITABLE RESOURCES INC	424,959

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1726	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1727	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
1728	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global

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	C	D	E
1681	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1682	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1683	SUM-PRIME SERVICES	SUM AMERICAS	TMS
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1727	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1728	SUM-PRIME SERVICES	SUM AMERICAS	TMS

	F	G	H	I	J
1681	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121688
1682	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121688
1683	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121751
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1686	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121752
1687	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121871
1688	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121871
1689	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121871
1690	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121871
1691	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121871
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1693	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121871
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1681	ETF MDY	N0682050	US6287821044
1682	ETF MDY	N1263760	US6512901082
1683	PRUT	E5622510	US2945491007
1684	PRUT	M0151500	US60467R1005
1685	PRSC	H5517440	US4581401001
1686	PRSC	M5273620	US5527151048
1687	RIY	A3008640	US0010841023
1688	RIY	B5835040	US1101221083
1689	RIY	C4794860	US1912161007
1690	RIY	E5622510	US2945491007
1691	RIY	G1361140	US3696041033
1692	RIY	H5517440	US4581401001
1693	RIY	M0088140	US59156R1086
1694	RIY	M0151500	US60467R1005
1695	RIY	M4153850	US5949181045
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1703	R1000	A3008640	US0010841023
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1707	R1000	G1361140	US3696041033
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1713	R1000	P3959040	US7134481081
1714	R1000	Y0007470	US9837591018
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1716	WORLD 2	B5835040	US1101221083
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1726	WORLD 2	N1263760	US6512901082
1727	WORLD 2	P3959040	US7134481081
1728	WORLD 2	P4565170	US7170811035

	N	O
1681	NBTY INC	21,328
1682	NEWFIELD EXPLORATION CO	223,394
1683	EQUITABLE RESOURCES INC	188,305
1684	MIRANT CORP NEW	13,254
1685	INTEL CORP	1,485,424
1686	MEMC ELECTRONIC MATERIALS INC	1,334,964
1687	AGCO CORP	6,760
1688	BRISTOL MYERS SQUIBB CO	30,076
1689	COCA COLA CO	69,724
1690	EQUITABLE RESOURCES INC	45,276
1691	GENERAL ELECTRIC CO	587,179
1692	INTEL CORP	107,251
1693	METLIFE INC	10,073
1694	MIRANT CORP NEW	2,340
1695	MICROSOFT CORP	185,126
1696	MEMC ELECTRONIC MATERIALS INC	94,550
1697	NATIONWIDE FINANCIAL SERVICES INC-CL A	21,076
1698	NBTY INC	2,221
1699	NEWFIELD EXPLORATION CO	23,267
1700	PEPSICO INC	114,031
1701	PFIZER INC	499,382
1702	XM SATELLITE RADIO HLDGS INC CL A	12,141
1703	AGCO CORP	4,921
1704	BRISTOL MYERS SQUIBB CO	33,446
1705	COCA COLA CO	51,172
1706	EQUITABLE RESOURCES INC	38,251
1707	GENERAL ELECTRIC CO	72,478
1708	INTEL CORP	119,268
1709	MIRANT CORP NEW	1,782
1710	MICROSOFT CORP	205,869
1711	MEMC ELECTRONIC MATERIALS INC	105,156
1712	NBTY INC	2,468
1713	PEPSICO INC	126,808
1714	XM SATELLITE RADIO HLDGS INC CL A	13,505
1715	AGCO CORP	11,279
1716	BRISTOL MYERS SQUIBB CO	50,395
1717	COCA COLA CO	105,184
1718	EQUITABLE RESOURCES INC	71,029
1719	GENERAL ELECTRIC CO	949,491
1720	INTEL CORP	178,040
1721	METLIFE INC	25,234
1722	MIRANT CORP NEW	3,897
1723	MICROSOFT CORP	314,771
1724	MEMC ELECTRONIC MATERIALS INC	160,846
1725	NATIONWIDE FINANCIAL SERVICES INC-CL A	31,324
1726	NEWFIELD EXPLORATION CO	39,051
1727	PEPSICO INC	186,814
1728	PFIZER INC	809,936

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	A		B
1729	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
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1776	TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global

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1776	SUM-PRIME SERVICES	SUM AMERICAS	TMS

	F	G	H	I	J
1729	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121961
1730	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95122041
1731	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95122041
1732	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95122041
1733	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95126114
1734	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95126115
1735	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121552
1736	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121552
1737	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121552
1738	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121552
1739	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121552
1740	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121552
1741	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121552
1742	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121609
1743	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121609
1744	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121611
1745	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121662
1746	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121662
1747	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121662
1748	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121662
1749	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1750	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1751	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1752	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1753	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1754	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1755	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1756	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1757	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1758	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1759	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1760	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1761	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121910
1762	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121968
1763	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121968
1764	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1765	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1766	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1767	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1768	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1769	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1770	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1771	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1772	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1773	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1774	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1775	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1776	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969

	K	L	M
1729	WORLD 2	Y0007470	US9837591018
1730	PRTC	H5517440	US4581401001
1731	PRTC	M4153850	US5949181045
1732	PRTC	M5273620	US5527151048
1733	BASKET	P4565170	US7170811035
1734	BASKET	P4565170	US7170811035
1735	STAT ARB FLIP-TL1	C0145850	US1270971039
1736	STAT ARB FLIP-TL1	E5622510	US2945491007
1737	STAT ARB FLIP-TL1	G1361140	US3696041033
1738	STAT ARB FLIP-TL1	M0088140	US59156R1086
1739	STAT ARB FLIP-TL1	M0151500	US60467R1005
1740	STAT ARB FLIP-TL1	M4153850	US5949181045
1741	STAT ARB FLIP-TL1	P0198410	US6907421019
1742	STAT ARB FLIP-SF1	G1361140	US3696041033
1743	STAT ARB FLIP-SF1	M0088140	US59156R1086
1744	STAT ARB FLIP-TL2	H5517440	US4581401001
1745	STAT ARB FLIP-TL3	E5622510	US2945491007
1746	STAT ARB FLIP-TL3	M0088140	US59156R1086
1747	STAT ARB FLIP-TL3	M4153850	US5949181045
1748	STAT ARB FLIP-TL3	N0682050	US6287821044
1749	STAT ARB FLIP-TL8	A3008640	US0010841023
1750	STAT ARB FLIP-TL8	B5835040	US1101221083
1751	STAT ARB FLIP-TL8	C0145850	US1270971039
1752	STAT ARB FLIP-TL8	C4794860	US1912161007
1753	STAT ARB FLIP-TL8	E5622510	US2945491007
1754	STAT ARB FLIP-TL8	H5517440	US4581401001
1755	STAT ARB FLIP-TL8	L0086180	US53071M5004
1756	STAT ARB FLIP-TL8	M0088140	US59156R1086
1757	STAT ARB FLIP-TL8	M0151500	US60467R1005
1758	STAT ARB FLIP-TL8	M4153850	US5949181045
1759	STAT ARB FLIP-TL8	N0682050	US6287821044
1760	STAT ARB FLIP-TL8	P0198410	US6907421019
1761	STAT ARB FLIP-TL8	S7404980	US8716071076
1762	STAT ARB FLIP-SA4	E5622510	US2945491007
1763	STAT ARB FLIP-SA4	L0086180	US53071M5004
1764	STAT ARB FLIP-SA5	A3008640	US0010841023
1765	STAT ARB FLIP-SA5	B5835040	US1101221083
1766	STAT ARB FLIP-SA5	C0145850	US1270971039
1767	STAT ARB FLIP-SA5	C4794860	US1912161007
1768	STAT ARB FLIP-SA5	G1361140	US3696041033
1769	STAT ARB FLIP-SA5	H0073460	US45662N1037
1770	STAT ARB FLIP-SA5	H0075710	US45104G1040
1771	STAT ARB FLIP-SA5	H5517440	US4581401001
1772	STAT ARB FLIP-SA5	L0086180	US53071M5004
1773	STAT ARB FLIP-SA5	M0088140	US59156R1086
1774	STAT ARB FLIP-SA5	M0151500	US60467R1005
1775	STAT ARB FLIP-SA5	M4153850	US5949181045
1776	STAT ARB FLIP-SA5	S0196790	US8597372072

	N	O
1729	XM SATELLITE RADIO HLDGS INC CL A	21,310
1730	INTEL CORP	171,271
1731	MICROSOFT CORP	299,946
1732	MEMC ELECTRONIC MATERIALS INC	153,967
1733	PFIZER INC	283,536
1734	PFIZER INC	636,228
1735	CABOT OIL & GAS CORP	285,447
1736	EQUITABLE RESOURCES INC	38,438
1737	GENERAL ELECTRIC CO	182,426
1738	METLIFE INC	12,759
1739	MIRANT CORP NEW	109,862
1740	MICROSOFT CORP	29,920
1741	OWENS CORNING	23,878
1742	GENERAL ELECTRIC CO	4,645
1743	METLIFE INC	1,063
1744	INTEL CORP	1,436
1745	EQUITABLE RESOURCES INC	122,304
1746	METLIFE INC	43,061
1747	MICROSOFT CORP	42,743
1748	NBTY INC	28,517
1749	AGCO CORP	339,851
1750	BRISTOL MYERS SQUIBB CO	60,188
1751	CABOT OIL & GAS CORP	883,525
1752	COCA COLA CO	753,882
1753	EQUITABLE RESOURCES INC	5,091,322
1754	INTEL CORP	3,901,457
1755	LIBERTY MEDIA CORPORATION SERIES A LIBERTY ENTERTAINMENT	1,019,197
1756	METLIFE INC	555,861
1757	MIRANT CORP NEW	101,479
1758	MICROSOFT CORP	2,064,499
1759	NBTY INC	367,614
1760	OWENS CORNING	115,852
1761	SYNOPSYS INC	1,610,376
1762	EQUITABLE RESOURCES INC	247,542
1763	LIBERTY MEDIA CORPORATION SERIES A LIBERTY ENTERTAINMENT	275,302
1764	AGCO CORP	30,069
1765	BRISTOL MYERS SQUIBB CO	131,274
1766	CABOT OIL & GAS CORP	152,918
1767	COCA COLA CO	108,078
1768	GENERAL ELECTRIC CO	165,957
1769	***INFINEON TECHNOLOGIES AG SPONSORED ADR	236,681
1770	***ICICI BANK LTD SPONSORED ADR	886,655
1771	INTEL CORP	729,856
1772	LIBERTY MEDIA CORPORATION SERIES A LIBERTY ENTERTAINMENT	172,276
1773	METLIFE INC	49,440
1774	MIRANT CORP NEW	176,044
1775	MICROSOFT CORP	464,213
1776	STERLITE INDUSTRIES INDIA LIMITED ADR	76,062

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1729	0059	
1730	0059	
1731	0059	
1732	0059	
1733	0059	
1734	0059	
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1775	0059	
1776	0059	

	A	B
1777	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1778	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1779	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1780	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1781	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1782	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1783	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1784	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1785	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1786	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1787	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1788	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1789	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1790	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1791	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1792	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1793	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1794	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global
1795	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global
1796	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global
1797	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global
1798	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global
1799	OTHSUM ASIA SUM-PRIME SERVICES	Repo 108 Global
1800	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1801	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1802	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1803	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1804	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1805	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1806	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1807	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1808	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1809	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1810	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1811	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1812	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1813	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1814	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1815	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1816	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1817	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1818	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1819	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1820	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1821	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1822	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1823	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global
1824	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global

	C	D	E
1777	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1778	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1779	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1780	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1781	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1782	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1783	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1784	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1785	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1786	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1787	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1788	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1789	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1790	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1791	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1792	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1793	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1794	SUM-PRIME SERVICES	SUM AMERICAS	TMS
1795	SUM-PRIME SERVICES	SUM ASIA	ITS
1796	SUM-PRIME SERVICES	SUM ASIA	ITS
1797	SUM-PRIME SERVICES	SUM ASIA	ITS
1798	SUM-PRIME SERVICES	SUM ASIA	ITS
1799	SUM-PRIME SERVICES	SUM ASIA	OTH
1800	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1801	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1802	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1803	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1804	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1805	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1806	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1807	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1808	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1809	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1810	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1811	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1812	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1813	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1814	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1815	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1816	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1817	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1818	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1819	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1820	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1821	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1822	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1823	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1824	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1777	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1778	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121982
1779	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121982
1780	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121982
1781	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121982
1782	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121982
1783	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121982
1784	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121982
1785	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121982
1786	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121982
1787	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121982
1788	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121982
1789	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95126143
1790	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95126143
1791	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95126143
1792	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95126143
1793	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95126143
1794	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95126143
1795	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21742	0770037Y1
1796	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	46886	0770038L8
1797	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49946	0770039Q6
1798	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	70059	0710079T7
1799	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA	47653	TPBJPY
1800	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	27726	071005FV9
1801	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1802	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1803	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1804	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1805	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1806	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1807	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1808	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1809	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1810	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1811	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1812	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1813	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1814	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1815	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1816	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1817	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1818	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1819	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1820	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1821	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1822	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1823	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1824	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	K	L	M
1777	STAT ARB FLIP-SA5	V0020940	US92855S1015
1778	STAT ARB FLIP TL11	B5835040	US1101221083
1779	STAT ARB FLIP TL11	C0145850	US1270971039
1780	STAT ARB FLIP TL11	C4794860	US1912161007
1781	STAT ARB FLIP TL11	E5622510	US2945491007
1782	STAT ARB FLIP TL11	H5517440	US4581401001
1783	STAT ARB FLIP TL11	L0086180	US53071M5004
1784	STAT ARB FLIP TL11	M0088140	US59156R1086
1785	STAT ARB FLIP TL11	M4153850	US5949181045
1786	STAT ARB FLIP TL11	N0682050	US6287821044
1787	STAT ARB FLIP TL11	P0198410	US6907421019
1788	STAT ARB FLIP TL11	S7404980	US8716071076
1789	STAT ARB FLIP-SA2	A3008640	US0010841023
1790	STAT ARB FLIP-SA2	E5622510	US2945491007
1791	STAT ARB FLIP-SA2	H0075710	US45104G1040
1792	STAT ARB FLIP-SA2	M0151500	US60467R1005
1793	STAT ARB FLIP-SA2	S0196790	US8597372072
1794	STAT ARB FLIP-SA2	S7404980	US8716071076
1795	TLJ8 TYKHE (TFQLS)	008295123	AU000000FMG4
1796	TLJ10 AUD LPS	008295123	AU000000FMG4
1797	IVC SOLAIA AUD	008295123	AU000000FMG4
1798	LPS-SACMA C.RUST	008295123	AU000000FMG4
1799		ADJ1	ADJ1
1800	ETF BASKETS	989855580	IE0005042456
1801	PB UK CFD TRADING	000911503	GB00B1FP8915
1802	PB UK CFD TRADING	000911560	GB0002875804
1803	PB UK CFD TRADING	000915983	GB0000811801
1804	PB UK CFD TRADING	000917468	GB0000941772
1805	PB UK CFD TRADING	000917740	GB0000961622
1806	PB UK CFD TRADING	000921825	GB0007980591
1807	PB UK CFD TRADING	000924522	GB0001625572
1808	PB UK CFD TRADING	000924852	GB00B1RZDL64
1809	PB UK CFD TRADING	000926519	GB0001726081
1810	PB UK CFD TRADING	000928879	GB0001882637
1811	PB UK CFD TRADING	000930685	GB0001952075
1812	PB UK CFD TRADING	000931881	IE00B06H8J93
1813	PB UK CFD TRADING	000938233	GB0002303468
1814	PB UK CFD TRADING	000938886	GB0002335270
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1816	PB UK CFD TRADING	000941740	GB00B0F99717
1817	PB UK CFD TRADING	000941914	GB00B1XN5J68
1818	PB UK CFD TRADING	000951939	GB0003294591
1819	PB UK CFD TRADING	000977934	GB0004579636
1820	PB UK CFD TRADING	000983437	GB0004764071
1821	PB UK CFD TRADING	000987636	GB00B07V4P80
1822	PB UK CFD TRADING	001001643	GB0005758098
1823	PB UK CFD TRADING	001031020	GB0007099541
1824	PB UK CFD TRADING	001032051	GB0007188757

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1777	***VIVO PARTICIPACOES S A SPONSORED ADR REPSTG PFD	388,354
1778	BRISTOL MYERS SQUIBB CO	4,694
1779	CABOT OIL & GAS CORP	40,778
1780	COCA COLA CO	148,008
1781	EQUITABLE RESOURCES INC	740,810
1782	INTEL CORP	209,092
1783	LIBERTY MEDIA CORPORATION SERIES A LIBERTY ENTERTAINMENT	300,113
1784	METLIFE INC	28,973
1785	MICROSOFT CORP	539,633
1786	NBTY INC	76,467
1787	OWENS CORNING	18,130
1788	SYNOPSYS INC	735,414
1789	AGCO CORP	97,900
1790	EQUITABLE RESOURCES INC	69,888
1791	***ICICI BANK LTD SPONSORED ADR	199,969
1792	MIRANT CORP NEW	10,589
1793	STERLITE INDUSTRIES INDIA LIMITED ADR	81,132
1794	SYNOPSYS INC	214,554
1795	FORTESCUE METALS GROSHR AUD 0.00AUD	50,490
1796	FORTESCUE METALS GROSHR AUD 0.00AUD	25,510
1797	FORTESCUE METALS GROSHR AUD 0.00AUD	3,469
1798	FORTESCUE METALS GROSHR AUD 0.00AUD	1,293,853
1799	ADJUSTMENT	365,620,778
1800	ISHARES PLC- ISHARES FTSE 100 ETF	30,925,686
1801	BBA AVIATION PLC ORD GBP 29.76GBP	14,509,780
1802	BRITISH AMERICAN TOBORD GBP 25.00GBP	25,001,748
1803	BARRATT DEVELOPMENTSORD GBP 10.00GBP	3,442,888
1804	BERKELEY GROUP HOLDIUNIT 0.00GBP	29,307,951
1805	BALFOUR BEATTY PLC ORD GBP 50.00GBP	7,685,111
1806	BP PLC ORD USD 0.25GBP	160,732,820
1807	CABLE & WIRELESS PLCORD GBP 25.00GBP	29,458,938
1808	CAIRN ENERGY PLC ORD GBP 6.15GBP	34,872,390
1809	CAPE PLC ORD GBP 25.00GBP	127,211
1810	CHARTER PLC ORD GBP 2.00GBP	7,818,337
1811	CHLORIDE GROUP ORD GBP 25.00GBP	403,705
1812	ANGLO IRISH BANK CORORD EUR 0.16EUR	254,961
1813	ARRIVA PLC ORD GBP 5.00GBP	23,927,585
1814	CRODA INTERNATIONAL ORD GBP 10.00GBP	831,056
1815	DAILY MAIL & GENERALORD GBP 12.50GBP	1,431,795
1816	DAVIS SERVICE GROUP ORD GBP 30.00GBP	2,453,086
1817	DE LA RUE PLC ORD GBP 29.76GBP	5,691,823
1818	FKI PLC ORD GBP 10.00GBP	15,461,330
1819	IMI PLC ORD GBP 25.00GBP	5,020,423
1820	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	7,312,328
1821	COOKSON GROUP PLC ORD GBP 10.00GBP	3,728,940
1822	MEGGITT PLC ORD GBP 5.00GBP	3,304,486
1823	PRUDENTIAL PLC ORD GBP 5.00GBP	61,177,104
1824	RIO TINTO PLC ORD GBP 10.00GBP	277,006,144

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1825	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1826	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1827	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1828	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1829	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1830	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1831	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1832	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1833	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1834	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1835	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1842	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1867	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1868	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1869	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1870	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1872	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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1825	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1826	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1825	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1826	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
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1872	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687

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1872	PB UK CFD TRADING	012099933	GB0007365546

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1825	VODAFONE GROUP PLC ORD USD 0.11GBP	58,873,057
1826	SCHRODERS PLC ORD GBP 100.00GBP	13,247,796
1827	INVENSYS PLC ORD GBP 10.00GBP	1,249,609
1828	TATE & LYLE PLC ORD GBP 25.00GBP	3,338,460
1829	TDG PLC ORD GBP 1.00GBP	11,473,458
1830	TULLOW OIL PLC ORD GBP 10.00GBP	10,689,769
1831	VT GROUP PLC ORD GBP 5.00GBP	1,137,606
1832	WSP GROUP PLC ORD GBP 5.00GBP	5,714,094
1833	WHITBREAD PLC ORD GBP 76.79GBP	5,669,024
1834	AEGIS GROUP PLC ORD GBP 5.00GBP	1,079,727
1835	WPP GROUP PLC ORD GBP 10.00GBP	75,469
1836	WM MORRISON SUPERMARORD GBP 10.00GBP	53,372,913
1837	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	5,965,960
1838	BABCOCK INTERNATIONAORD GBP 60.00GBP	7,612,201
1839	UNITED UTILITIES PLCORD GBP 100.00GBP	3,931,874
1840	SEVERN TRENT PLC ORD GBP 97.89GBP	5,068,143
1841	GCAP MEDIA PLC ORD GBP 2.50GBP	10,027,404
1842	SSL INTERNATIONAL PLORD GBP 10.00GBP	25,183,618
1843	INTERNATIONAL POWER ORD GBP 0.50GBP	1,892,198
1844	RENTOKIL INITIAL PLCORD GBP 1.00GBP	24,590,859
1845	DRAGON OIL PLC ORD EUR 0.10GBP	1,514,465
1846	GALIFORM PLC ORD GBP 10.00GBP	673,099
1847	JPMORGAN INDIAN INVETRUST GBP 25.00GBP	1,733,600
1848	ENODIS PLC ORD GBP 10.00GBP	56,436,221
1849	UK COAL PLC ORD GBP 1.00GBP	24,396,811
1850	RPC GROUP PLC ORD GBP 5.00GBP	9,505,187
1851	DEVRO PLC ORD GBP 10.00GBP	12,933,741
1852	NUMIS CORP PLC ORD GBP 5.00GBP	10,587,545
1853	3I GROUP PLC ORD GBP 73.86GBP	3,920,822
1854	MAN GROUP PLC ORD USD 0.03GBP	23,130,686
1855	EXPRO INTERNATIONAL ORD GBP 10.00GBP	27,266,774
1856	FIRSTGROUP PLC ORD GBP 5.00GBP	31,400,488
1857	JKX OIL & GAS PLC ORD GBP 10.00GBP	2,311,593
1858	ENTERPRISE INNS PLC ORD GBP 2.50GBP	36,453,447
1859	BRIT INSURANCE HOLDIORD GBP 75.00GBP	300,907
1860	SHIRE LTD ORD GBP 5.00GBP	637,352
1861	MILLENNIUM & COPTHORORD GBP 30.00GBP	3,174,690
1862	ATKINS WS PLC ORD GBP 0.50GBP	1,287,742
1863	IMPERIAL TOBACCO GROORD GBP 10.00GBP	75,412,004
1864	KIER GROUP PLC ORD GBP 1.00GBP	9,836,894
1865	BG GROUP PLC ORD GBP 10.00GBP	154,160,243
1866	CENTRICA PLC ORD GBP 6.17GBP	50,390,197
1867	SIBIR ENERGY PLC ORD GBP 10.00GBP	8,425
1868	BHP BILLITON PLC ORD USD 0.50GBP	120,610,240
1869	INTERSERVE PLC ORD GBP 10.00GBP	170,006
1870	ITE GROUP PLC ORD GBP 1.00GBP	1,279,422
1871	ANGLO AMERICAN PLC ORD USD 0.54GBP	14,259,284
1872	CARILLION PLC ORD GBP 50.00GBP	19,343,539

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1873	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1874	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1875	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1876	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1877	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1915	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1916	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1917	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1918	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1919	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1920	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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1873	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1874	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1873	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
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1874	PB UK CFD TRADING	015206105	GB0008787029
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1877	PB UK CFD TRADING	016463879	GB0005331532
1878	PB UK CFD TRADING	017685728	GB0030559776
1879	PB UK CFD TRADING	019031509	GB0030913577
1880	PB UK CFD TRADING	021026364	GB0031411001
1881	PB UK CFD TRADING	021680947	GB0031638363
1882	PB UK CFD TRADING	021936935	GB0031698896
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1885	PB UK CFD TRADING	1GB105892	GB00B128J450
1886	PB UK CFD TRADING	1GB131104	GB0033990283
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1888	PB UK CFD TRADING	1GB209033	GB00B00V4F53
1889	PB UK CFD TRADING	1GB246373	GB0034265404
1890	PB UK CFD TRADING	1GB260531	IM00B28QLQ61
1891	PB UK CFD TRADING	1GB263485	GB00B04PYL99
1892	PB UK CFD TRADING	1GB285595	GB00B04QKW59
1893	PB UK CFD TRADING	1GB286973	GB00B29BCK10
1894	PB UK CFD TRADING	1GB331654	GB00B0717F94
1895	PB UK CFD TRADING	1GB340952	GB00B06GTJ32
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1899	PB UK CFD TRADING	1GB406407	GB00B1435395
1900	PB UK CFD TRADING	1GB424210	VGG2803G1028
1901	PB UK CFD TRADING	1GB425175	GB00B0N8QD54
1902	PB UK CFD TRADING	1GB432205	GB00B29MWZ99
1903	PB UK CFD TRADING	1GB461261	GB00B2QPKJ12
1904	PB UK CFD TRADING	1GB465577	GB00B0WMWD03
1905	PB UK CFD TRADING	1GB467888	GB00B2R3F116
1906	PB UK CFD TRADING	1GB643769	GB00B13JS954
1907	PB UK CFD TRADING	1GB646291	GB00B16KPT44
1908	PB UK CFD TRADING	1GB652380	GB00B16L0B41
1909	PB UK CFD TRADING	1GB703134	GB00B1CL5249
1910	PB UK CFD TRADING	1GB704645	GB00B132NW22
1911	PB UK CFD TRADING	1GB774580	GB00B1H0K107
1912	PB UK CFD TRADING	1GB885758	GB00B1VWM162
1913	PB UK CFD TRADING	1GB975708	GB00B1ZBKY84
1914	PB UK CFD TRADING	377327333	GB0009252882
1915	PB UK CFD TRADING	999610918	GB0009223206
1916	PB EUR CFD TRADING	000931881	IE00B06H8J93
1917	PB EUR CFD TRADING	001122031	IT0000064482
1918	PB EUR CFD TRADING	001724753	FR0000121881
1919	PB EUR CFD TRADING	0025972B5	NL0000226223
1920	PB EUR CFD TRADING	003662285	CH0012549785

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1873	DOMINO'S PIZZA UK & ORD GBP 1.56GBP	5,983,943
1874	CARPHONE WAREHOUSE GORD GBP 0.10GBP	2,925,179
1875	AUTONOMY CORP PLC ORD GBP 0.33GBP	17,521,457
1876	TANFIELD GROUP PLC ORD GBP 1.00GBP	10,423,505
1877	COMPASS GROUP PLC ORD GBP 10.00GBP	118,552,777
1878	FRIENDS PROVIDENT PLORD GBP 10.00GBP	99,164,406
1879	BT GROUP PLC ORD GBP 5.00GBP	43,098,732
1880	XSTRATA PLC ORD USD 0.50GBP	51,489,038
1881	INTERTEK GROUP PLC ORD GBP 1.00GBP	3,883,963
1882	WILLIAM HILL PLC ORD GBP 10.00GBP	5,916,921
1883	REGAL PETROLEUM PLC ORD GBP 5.00GBP	32,612,144
1884	INTERCONTINENTAL HOTORD GBP 13.61GBP	17,093,281
1885	IP GROUP PLC ORD GBP 2.00GBP	41,751,223
1886	ARICOM PLC ORD GBP 0.10GBP	39,782,947
1887	CATLIN GROUP LTD ORD USD 0.01GBP	556,490
1888	SONGBIRD ESTATES PLCORD NPV GBP	14,418,446
1889	EUROPEAN NICKEL PLC ORD GBP 1.00GBP	10,420,884
1890	LANDKOM INTERNATIONAORD GBP 0.10GBP	17,145,790
1891	BOWLEVEN PLC ORD GBP 10.00GBP	12,445,137
1892	BRITISH ENERGY GROUPORD GBP 10.00GBP	81,717,703
1893	EURASIAN NATURAL RESORD USD 0.20GBP	2,925,199
1894	RENEWABLE ENERGY GENORD GBP 10.00GBP	18,045,675
1895	RAMBLER MEDIA LTD ORD USD 0.01USD	21,565,405
1896	TITAN EUROPE PLC/WORORD GBP 40.00GBP	3,430,886
1897	PARTYGAMING PLC ORD GBP 0.01GBP	18,927,489
1898	KAZAKHMYS PLC ORD GBP 20.00GBP	26,699,328
1899	GENESIS PETROLEUM COORD GBP 3.00GBP	10,386,923
1900	DOLPHIN CAPITAL INVEORD EUR 0.01GBP	3,309,367
1901	BRITVIC PLC ORD GBP 20.00GBP	1,195,662
1902	THOMSON REUTERS PLC ORD GBP 25.00GBP	114,979,723
1903	FRESNILLO PLC ORD USD 0.50GBP	19,569,329
1904	QINETIQ PLC ORD GBP 1.00GBP	1,753,137
1905	ROYAL BANK OF SCOTLA RGT 20080606 GBP 25.00GBP	70,076,379
1906	EROS INTERNATIONAL PORD GBP 10.00GBP	29,878,331
1907	STANDARD LIFE PLC ORD GBP 10.00GBP	7,318,367
1908	NUFCOR URANIUM LTD ORD USD 0.01GBP	13,574,784
1909	LAMPRELL PLC ORD GBP 5.00GBP	12,459,750
1910	ASHMORE GROUP PLC ORD GBP 0.01GBP	14,230,480
1911	COLLINS STEWART PLC ORD GBP 25.00GBP	3,454,397
1912	WELLSTREAM HOLDINGS ORD GBP 1.00GBP	12,160,898
1913	MONEYSUPERMARKET.COMORD GBP 0.02GBP	6,753,526
1914	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	4,977,470
1915	SMITH & NEPHEW PLC ORD USD 0.20GBP	10,104,429
1916	ANGLO IRISH BANK CORORD EUR 0.16EUR	45,390,383
1917	BANCA POPOLARE DI MISHR EUR 4.00EUR	182,625
1918	HAVAS SA SHR EUR 0.40EUR	83,815
1919	STMICROELECTRONICS NSHR EUR 1.04EUR	214,115
1920	SONOVA HOLDING AG SHR CHF 0.05CHF	1,175,811

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1921	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1922	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1968	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

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1921	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1922	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1923	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
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1933	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002LS6
1934	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
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1921	PB EUR CFD TRADING	009220583	IE00B06H8J93
1922	PB EUR CFD TRADING	011585577	CH0012221716
1923	PB EUR CFD TRADING	020548012	CH0011075394
1924	PB EUR CFD TRADING	026312041	IT0003497176
1925	PB EUR CFD TRADING	055307912	DE0006305006
1926	PB EUR CFD TRADING	1CH482641	CH0039913899
1927	PB EUR CFD TRADING	1GB424947	GB00B0HW5366
1928	PB EUR CFD TRADING	1GB846958	IE00B1RR8406
1929	PB EUR CFD TRADING	1GB966301	GG00B1YQ6Y64
1930	PB EUR CFD TRADING	1IT101617	IT0003506190
1931	PB EUR CFD TRADING	1IT212893	IT0003261697
1932	PB EUR CFD TRADING	935491506	IE0004614818
1933		ADJ1	ADJ1
1934	STAT ARB CFD	000911560	GB0002875804
1935	STAT ARB CFD	000915983	GB0000811801
1936	STAT ARB CFD	000917468	GB0000941772
1937	STAT ARB CFD	000917740	GB0000961622
1938	STAT ARB CFD	000921825	GB0007980591
1939	STAT ARB CFD	000924522	GB0001625572
1940	STAT ARB CFD	000924852	GB00B1RZDL64
1941	STAT ARB CFD	000928879	GB0001882637
1942	STAT ARB CFD	000938233	GB0002303468
1943	STAT ARB CFD	000938886	GB0002335270
1944	STAT ARB CFD	000941740	GB00B0F99717
1945	STAT ARB CFD	000941914	GB00B1XN5J68
1946	STAT ARB CFD	000977934	GB0004579636
1947	STAT ARB CFD	000983437	GB0004764071
1948	STAT ARB CFD	000987636	GB00B07V4P80
1949	STAT ARB CFD	001032051	GB0007188757
1950	STAT ARB CFD	001032093	GB00B16GWD56
1951	STAT ARB CFD	001065531	GB0008754136
1952	STAT ARB CFD	001077544	GB0031729733
1953	STAT ARB CFD	001082742	GB00B0J6N107
1954	STAT ARB CFD	001440239	GB0008782301
1955	STAT ARB CFD	001469360	GB0009697037
1956	STAT ARB CFD	001535368	GB00B1FH8J72
1957	STAT ARB CFD	001787506	GB0006320161
1958	STAT ARB CFD	002036028	GB00B082RF11
1959	STAT ARB CFD	002258168	GB0000931526
1960	STAT ARB CFD	003235413	GB00B1YW4409
1961	STAT ARB CFD	003481314	GB00B28KQ186
1962	STAT ARB CFD	003977246	GB0003119392
1963	STAT ARB CFD	004033007	GB0003452173
1964	STAT ARB CFD	004677886	GB00B1L8B624
1965	STAT ARB CFD	004697405	GB00B11FL290
1966	STAT ARB CFD	005051958	JE00B2QKY057
1967	STAT ARB CFD	005812649	GB0000608009
1968	STAT ARB CFD	005986088	GB0004544929

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1921	ANGLO IRISH BANK CORSHR EUR 0.16EUR	34,682,222
1922	ABB LTD SHR CHF 2.50CHF	1,899,547
1923	ZURICH FINANCIAL SERSHR CHF 0.10CHF	1,129,224
1924	TELECOM ITALIA SHR EUR 0.55EUR	265,144
1925	DEUTZ AG SHR 0.00EUR	17,200,204
1926	UBS AG RGT 20080617 CHF 0.10CHF	45,437
1927	QUEEN'S WALK INVESTMORD GBP 0.00GBP	5,001,090
1928	SMURFIT KAPPA GROUP ORD EUR 0.00EUR	48,815
1929	THIRD POINT OFFSHORETRUST NPV EUR	19,778,786
1930	ATLANTIA SPA SHR EUR 1.00EUR	3,624
1931	AZIMUT HOLDING SPA SHR EUR 0.00EUR	8,677,170
1932	INDEPENDENT NEWS & MSHR EUR 0.30EUR	2,469
1933	ADJUSTMENT	2,878,903,761
1934	BRITISH AMERICAN TOBORD GBP 25.00GBP	284,301
1935	BARRATT DEVELOPMENTSORD GBP 10.00GBP	2,424
1936	BERKELEY GROUP HOLDIUNIT 0.00GBP	5,465
1937	BALFOUR BEATTY PLC ORD GBP 50.00GBP	4,073
1938	BP PLC ORD USD 0.25GBP	1,020,625
1939	CABLE & WIRELESS PLCORD GBP 25.00GBP	14,833
1940	CAIRN ENERGY PLC ORD GBP 6.15GBP	302,094
1941	CHARTER PLC ORD GBP 2.00GBP	14,449
1942	ARRIVA PLC ORD GBP 5.00GBP	7,903
1943	CRODA INTERNATIONAL ORD GBP 10.00GBP	2,056
1944	DAVIS SERVICE GROUP ORD GBP 30.00GBP	4,847
1945	DE LA RUE PLC ORD GBP 29.76GBP	17,682
1946	IMI PLC ORD GBP 25.00GBP	17,551
1947	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	455
1948	COOKSON GROUP PLC ORD GBP 10.00GBP	1,220
1949	RIO TINTO PLC ORD GBP 10.00GBP	7,479,173
1950	VODAFONE GROUP PLC ORD USD 0.11GBP	255,187
1951	TATE & LYLE PLC ORD GBP 25.00GBP	15,808
1952	VT GROUP PLC ORD GBP 5.00GBP	2,626
1953	WPP GROUP PLC ORD GBP 10.00GBP	22,732
1954	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	4,166
1955	BABCOCK INTERNATIONAORD GBP 60.00GBP	2,523
1956	SEVERN TRENT PLC ORD GBP 97.89GBP	12,136
1957	INTERNATIONAL POWER ORD GBP 0.50GBP	16,764
1958	RENTOKIL INITIAL PLCORD GBP 1.00GBP	2,417
1959	ENODIS PLC ORD GBP 10.00GBP	1,235,001
1960	3I GROUP PLC ORD GBP 73.86GBP	2,312
1961	MAN GROUP PLC ORD USD 0.03GBP	3,748,262
1962	EXPRO INTERNATIONAL ORD GBP 10.00GBP	229,972
1963	FIRSTGROUP PLC ORD GBP 5.00GBP	3,423
1964	ENTERPRISE INNS PLC ORD GBP 2.50GBP	16,607
1965	BRIT INSURANCE HOLDIORD GBP 75.00GBP	3,957
1966	SHIRE LTD ORD GBP 5.00GBP	46,331
1967	ATKINS WS PLC ORD GBP 0.50GBP	8,543
1968	IMPERIAL TOBACCO GROORD GBP 10.00GBP	1,659,132

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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2011	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2012	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2013	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2014	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2015	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2016	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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1969	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1970	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1971	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1972	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2013	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2014	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2015	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2016	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

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1969	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1970	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1971	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1972	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1973	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1974	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1975	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1976	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1977	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1978	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1979	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1980	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1981	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1982	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1983	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1984	EQUITY FINANCING	STRUCTURED ARB-EUROPE	EUR-TENDER & SCRIP ARB	27583	078000858
1985	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE	27740	0760063H6
1986	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE	27742	0710006J7
1987	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE	27743	077002855
1988	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE	27752	072008865
1989	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE	27753	072007321
1990	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1991	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1992	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1993	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1994	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1995	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1996	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1997	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000322
1998	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
1999	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2000	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2001	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2002	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2003	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2004	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2005	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2006	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2007	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2008	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2009	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2010	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2011	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2012	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2013	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2014	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2015	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2016	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903

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1969	STAT ARB CFD	006632145	GB0008762899
1970	STAT ARB CFD	006632228	GB00B033F229
1971	STAT ARB CFD	007472285	GB0000566504
1972	STAT ARB CFD	011717451	GB00B1XZS820
1973	STAT ARB CFD	012099933	GB0007365546
1974	STAT ARB CFD	015964232	GB0055007982
1975	STAT ARB CFD	016463879	GB0005331532
1976	STAT ARB CFD	019031509	GB0030913577
1977	STAT ARB CFD	021026364	GB0031411001
1978	STAT ARB CFD	021680947	GB0031638363
1979	STAT ARB CFD	021936935	GB0031698896
1980	STAT ARB CFD	1CH482641	CH0039913899
1981	STAT ARB CFD	1GB154247	BMG196F11004
1982	STAT ARB CFD	1GB432205	GB00B29MWZ99
1983	STAT ARB CFD	1GB467888	GB00B2R3F116
1984	LBIE SCRIPS	1CH482641	CH0039913899
1985	EUCLID FRENCH DIST	0025972B5	NL0000226223
1986	EUCLID GERMAN DIST	001831723	AT0000743059
1987	JV ARBITRAGE ITL	1IT101617	IT0003506190
1988	JV ARBITRAGE ITL	1IT101617	IT0003506190
1989	GBP YIELD ENHANCEMENT	1GB432205	GB00B29MWZ99
1990	EQ SWP IN ISSUE LBIE-	001032051	GB0007188757
1991	EQ SWP IN ISSUE LBIE-	001122031	IT0000064482
1992	EQ SWP IN ISSUE LBIE-	011717451	GB00B1XZS820
1993	EQ SWP IN ISSUE LBIE-	021026364	GB0031411001
1994	EQ SWP IN ISSUE LBIE-	1GB432205	GB00B29MWZ99
1995	EQ SWP IN ISSUE LBIE-	1IT212893	IT0003261697
1996	EQ SWP IN ISSUE LBIE-	999610918	GB0009223206
1997	EQ SWP OUT OF ISSUE LBIE-	1GB432205	GB00B29MWZ99
1998	DPFM LPS: KNOWLE	000909606	GB0000536739
1999	DPFM LPS: KNOWLE	000924852	GB00B1RZDL64
2000	DPFM LPS: KNOWLE	000941286	GB0009457366
2001	DPFM LPS: KNOWLE	000941740	GB00B0F99717
2002	DPFM LPS: KNOWLE	000963496	GB0003775441
2003	DPFM LPS: KNOWLE	000983437	GB0004764071
2004	DPFM LPS: KNOWLE	001031020	GB0007099541
2005	DPFM LPS: KNOWLE	001032051	GB0007188757
2006	DPFM LPS: KNOWLE	001070929	GB0002570330
2007	DPFM LPS: KNOWLE	001074632	IE0009124284
2008	DPFM LPS: KNOWLE	001077676	GB0009323741
2009	DPFM LPS: KNOWLE	001081876	GB0009657569
2010	DPFM LPS: KNOWLE	001428952	GB0006043169
2011	DPFM LPS: KNOWLE	001440239	GB0008782301
2012	DPFM LPS: KNOWLE	001475789	GB00B012BV22
2013	DPFM LPS: KNOWLE	001787506	GB0006320161
2014	DPFM LPS: KNOWLE	002525350	GB00B1HTFP68
2015	DPFM LPS: KNOWLE	002839553	GB0005296354
2016	DPFM LPS: KNOWLE	004033007	GB0003452173

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1969	BG GROUP PLC ORD GBP 10.00GBP	971,329
1970	CENTRICA PLC ORD GBP 6.17GBP	38,000
1971	BHP BILLITON PLC ORD USD 0.50GBP	2,303,408
1972	ANGLO AMERICAN PLC ORD USD 0.54GBP	1,173,648
1973	CARILLION PLC ORD GBP 50.00GBP	5,699
1974	AUTONOMY CORP PLC ORD GBP 0.33GBP	2,643
1975	COMPASS GROUP PLC ORD GBP 10.00GBP	1,352,195
1976	BT GROUP PLC ORD GBP 5.00GBP	760,752
1977	XSTRATA PLC ORD USD 0.50GBP	13,629
1978	INTERTEK GROUP PLC ORD GBP 1.00GBP	3,103
1979	WILLIAM HILL PLC ORD GBP 10.00GBP	12,389
1980	UBS AG RGT 20080617 CHF 0.10CHF	103
1981	CATLIN GROUP LTD ORD USD 0.01GBP	88,730
1982	THOMSON REUTERS PLC ORD GBP 25.00GBP	552,898
1983	ROYAL BANK OF SCOTLA RGT 20080606 GBP 25.00GBP	406,201
1984	UBS AG RGT 20080617 CHF 0.10CHF	68,982
1985	STMICROELECTRONICS NSHR EUR 1.04EUR	6,114,199
1986	OMV AG SHR EUR 0.00EUR	1,187,914
1987	ATLANTIA SPA SHR EUR 1.00EUR	15,055,712
1988	ATLANTIA SPA SHR EUR 1.00EUR	29,955,957
1989	THOMSON REUTERS PLC ORD GBP 25.00GBP	9,601,775
1990	RIO TINTO PLC ORD GBP 10.00GBP	339,818,115
1991	BANCA POPOLARE DI MISHR EUR 4.00EUR	102,554,853
1992	ANGLO AMERICAN PLC ORD USD 0.54GBP	9,135,311
1993	XSTRATA PLC ORD USD 0.50GBP	78,907,693
1994	THOMSON REUTERS PLC ORD GBP 25.00GBP	5,599,128
1995	AZIMUT HOLDING SPA SHR EUR 0.00EUR	5,618,152
1996	SMITH & NEPHEW PLC ORD USD 0.20GBP	11,237,928
1997	THOMSON REUTERS PLC ORD GBP 25.00GBP	2,449,339
1998	ASHTEAD GROUP PLC ORD GBP 10.00GBP	2,057
1999	CAIRN ENERGY PLC ORD GBP 6.15GBP	745,728
2000	DAILY MAIL & GENERALORD GBP 12.50GBP	75
2001	DAVIS SERVICE GROUP ORD GBP 30.00GBP	2,269
2002	NORTHGATE PLC ORD GBP 5.00GBP	454
2003	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	23,486
2004	PRUDENTIAL PLC ORD GBP 5.00GBP	462,069
2005	RIO TINTO PLC ORD GBP 10.00GBP	1,435,410
2006	TDG PLC ORD GBP 1.00GBP	36,443
2007	TULLOW OIL PLC ORD GBP 10.00GBP	35,423
2008	WSP GROUP PLC ORD GBP 5.00GBP	17,206
2009	AEGIS GROUP PLC ORD GBP 5.00GBP	418
2010	WM MORRISON SUPERMARORD GBP 10.00GBP	2,337,791
2011	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	204,808
2012	MARSHALLS PLC ORD GBP 25.00GBP	2,760
2013	INTERNATIONAL POWER ORD GBP 0.50GBP	76,568
2014	SIGNET GROUP PLC ORD USD 0.00GBP	20
2015	WORKSPACE GROUP PLC REIT GBP 10.00GBP	592
2016	FIRSTGROUP PLC ORD GBP 5.00GBP	41,707

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2017	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2018	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2019	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2020	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2021	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2022	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2023	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2024	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2025	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2026	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2027	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2032	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2033	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2034	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2062	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2017	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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	F	G	H	I	J
2017	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2018	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2019	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2020	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2021	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2022	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2023	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2024	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2025	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2026	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2027	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2028	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2029	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2030	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2031	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2032	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
2033	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710021F6
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2038	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710021F6
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2042	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
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2061	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2062	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2063	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2064	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8

	K	L	M
2017	DPFM LPS: KNOWLE	004218160	GB0004697420
2018	DPFM LPS: KNOWLE	005812649	GB0000608009
2019	DPFM LPS: KNOWLE	006632145	GB0008762899
2020	DPFM LPS: KNOWLE	006632228	GB00B033F229
2021	DPFM LPS: KNOWLE	007034283	GB00B04M0Q71
2022	DPFM LPS: KNOWLE	008876773	GB0002520509
2023	DPFM LPS: KNOWLE	017685728	GB0030559776
2024	DPFM LPS: KNOWLE	019031509	GB0030913577
2025	DPFM LPS: KNOWLE	021936935	GB0031698896
2026	DPFM LPS: KNOWLE	1GB131104	GB0033990283
2027	DPFM LPS: KNOWLE	1GB154247	BMG196F11004
2028	DPFM LPS: KNOWLE	1GB285595	GB00B04QKW59
2029	DPFM LPS: KNOWLE	1GB330656	GB00B079W581
2030	DPFM LPS: KNOWLE	1GB338949	GB00B0744359
2031	DPFM LPS: KNOWLE	1GB425175	GB00B0N8QD54
2032	DPFM LPS: KNOWLE	1GB774580	GB00B1H0K107
2033	MILLENNIUM LPS	000938233	GB0002303468
2034	MILLENNIUM LPS	001032051	GB0007188757
2035	MILLENNIUM LPS	001050830	GB00B19DVX61
2036	MILLENNIUM LPS	001074632	IE0009124284
2037	MILLENNIUM LPS	001428952	GB0006043169
2038	MILLENNIUM LPS	001596949	GB0002162385
2039	MILLENNIUM LPS	006632228	GB00B033F229
2040	MILLENNIUM LPS	019031509	GB0030913577
2041	MILLENNIUM LPS	1GB131104	GB0033990283
2042	MILLENNIUM LPS	000911560	GB0002875804
2043	MILLENNIUM LPS	000917740	GB0000961622
2044	MILLENNIUM LPS	000924852	GB00B1RZDL64
2045	MILLENNIUM LPS	000926519	GB0001726081
2046	MILLENNIUM LPS	000928879	GB0001882637
2047	MILLENNIUM LPS	000938233	GB0002303468
2048	MILLENNIUM LPS	000941914	GB00B1XN5J68
2049	MILLENNIUM LPS	000947317	GB0003096442
2050	MILLENNIUM LPS	000953950	GB0003374070
2051	MILLENNIUM LPS	000977934	GB0004579636
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2053	MILLENNIUM LPS	001001643	GB0005758098
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2055	MILLENNIUM LPS	001040211	GB0007594764
2056	MILLENNIUM LPS	001077544	GB0031729733
2057	MILLENNIUM LPS	001440239	GB0008782301
2058	MILLENNIUM LPS	001475789	GB00B012BV22
2059	MILLENNIUM LPS	001545102	GB0001742393
2060	MILLENNIUM LPS	001787506	GB0006320161
2061	MILLENNIUM LPS	003235413	GB00B1YW4409
2062	MILLENNIUM LPS	003662285	CH0012549785
2063	MILLENNIUM LPS	004218160	GB0004697420
2064	MILLENNIUM LPS	004697405	GB00B11FL290

	N	O
2017	JKX OIL & GAS PLC ORD GBP 10.00GBP	17,423
2018	ATKINS WS PLC ORD GBP 0.50GBP	28,031
2019	BG GROUP PLC ORD GBP 10.00GBP	508,862
2020	CENTRICA PLC ORD GBP 6.17GBP	529,061
2021	SIBIR ENERGY PLC ORD GBP 10.00GBP	16,628
2022	ITE GROUP PLC ORD GBP 1.00GBP	3,636
2023	FRIENDS PROVIDENT PLORD GBP 10.00GBP	725,234
2024	BT GROUP PLC ORD GBP 5.00GBP	1,021,070
2025	WILLIAM HILL PLC ORD GBP 10.00GBP	10,113
2026	ARICOM PLC ORD GBP 0.10GBP	8,782
2027	CATLIN GROUP LTD ORD USD 0.01GBP	70
2028	BRITISH ENERGY GROUPORD GBP 10.00GBP	201,077
2029	MICRO FOCUS INTERNATORD GBP 10.00GBP	6,741
2030	FILTRONA PLC ORD GBP 25.00GBP	1,349
2031	BRITVIC PLC ORD GBP 20.00GBP	9,247
2032	COLLINS STEWART PLC ORD GBP 25.00GBP	2,212
2033	ARRIVA PLC ORD GBP 5.00GBP	156,072
2034	RIO TINTO PLC ORD GBP 10.00GBP	165,599
2035	INVENSYS PLC ORD GBP 10.00GBP	32,655
2036	TULLOW OIL PLC ORD GBP 10.00GBP	215,079
2037	WM MORRISON SUPERMARORD GBP 10.00GBP	1,101,361
2038	AVIVA PLC ORD GBP 25.00GBP	16,967
2039	CENTRICA PLC ORD GBP 6.17GBP	655,634
2040	BT GROUP PLC ORD GBP 5.00GBP	593,611
2041	ARICOM PLC ORD GBP 0.10GBP	140,464
2042	BRITISH AMERICAN TOBORD GBP 25.00GBP	1,003,014
2043	BALFOUR BEATTY PLC ORD GBP 50.00GBP	399,232
2044	CAIRN ENERGY PLC ORD GBP 6.15GBP	618,014
2045	CAPE PLC ORD GBP 25.00GBP	138,624
2046	CHARTER PLC ORD GBP 2.00GBP	468,612
2047	ARRIVA PLC ORD GBP 5.00GBP	85,988
2048	DE LA RUE PLC ORD GBP 29.76GBP	585,547
2049	ELECTROCOMPONENTS PLORD GBP 10.00GBP	243,597
2050	FINDEL PLC ORD GBP 5.00GBP	11,567
2051	IMI PLC ORD GBP 25.00GBP	593,747
2052	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	443,726
2053	MEGGITT PLC ORD GBP 5.00GBP	58,139
2054	PRUDENTIAL PLC ORD GBP 5.00GBP	21,635
2055	RPS GROUP PLC ORD GBP 3.00GBP	6,266
2056	VT GROUP PLC ORD GBP 5.00GBP	533,563
2057	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	108,945
2058	MARSHALLS PLC ORD GBP 25.00GBP	142,991
2059	GCAP MEDIA PLC ORD GBP 2.50GBP	11,880
2060	INTERNATIONAL POWER ORD GBP 0.50GBP	456,701
2061	3I GROUP PLC ORD GBP 73.86GBP	316,916
2062	SONOVA HOLDING AG SHR CHF 0.05CHF	488,607
2063	JKX OIL & GAS PLC ORD GBP 10.00GBP	257,817
2064	BRIT INSURANCE HOLDIORD GBP 75.00GBP	103,914

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	P	Q
2017	0183	
2018	0183	
2019	0183	
2020	0183	
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2022	0183	
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2064	0183	

	A		B
2065	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2066	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2067	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2068	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2069	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2070	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2071	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2072	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2073	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2074	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2075	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2076	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2077	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2078	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2079	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2080	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2081	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2082	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2083	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2084	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2085	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2086	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2087	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2088	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2089	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2090	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2091	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2092	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2093	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2094	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2095	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2096	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2097	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2098	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2099	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2100	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2101	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2102	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2103	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2104	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2105	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2106	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2107	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2108	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2109	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2110	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2111	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2112	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

	C	D	E
2065	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2066	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2067	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2068	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2069	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2070	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2071	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2072	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2073	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2074	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2075	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2076	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2077	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2078	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2079	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2080	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2081	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2082	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2083	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2084	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2085	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2086	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2087	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2088	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2089	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2090	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2091	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2092	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2093	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2094	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2095	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2096	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2097	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2098	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2099	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2100	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2101	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2102	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2103	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2104	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2105	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2106	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2107	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2108	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2109	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2110	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2111	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2112	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2065	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2066	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2067	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2068	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
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2071	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2072	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2073	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2074	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2075	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2076	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2077	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2078	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
2079	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
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2081	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710028G7
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2086	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
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2088	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
2089	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
2090	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
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2093	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
2094	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
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2096	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
2097	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
2098	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
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2100	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
2101	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
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2109	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
2110	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
2111	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
2112	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57

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	K	L	M
2065	MILLENNIUM LPS	005389119	GB0005622542
2066	MILLENNIUM LPS	005727771	GB0007669376
2067	MILLENNIUM LPS	006632145	GB0008762899
2068	MILLENNIUM LPS	008876773	GB0002520509
2069	MILLENNIUM LPS	011717451	GB00B1XZS820
2070	MILLENNIUM LPS	012099933	GB0007365546
2071	MILLENNIUM LPS	021936935	GB0031698896
2072	MILLENNIUM LPS	1GB154247	BMG196F11004
2073	MILLENNIUM LPS	1GB285595	GB00B04QKW59
2074	MILLENNIUM LPS	1GB330656	GB00B079W581
2075	MILLENNIUM LPS	1GB346413	GB0034380518
2076	MILLENNIUM LPS	1GB387722	AU0000XINAK8
2077	MILLENNIUM LPS	1GB425175	GB00B0N8QD54
2078	MILLENNIUM LPS	1GB774580	GB00B1H0K107
2079	MILLENNIUM LPS	1GB975708	GB00B1ZBKY84
2080	MILLENNIUM LPS	377327333	GB0009252882
2081	PIONEER L/S LPS	000941286	GB0009457366
2082	PIONEER L/S LPS	001001643	GB0005758098
2083	PIONEER L/S LPS	001081876	GB0009657569
2084	PIONEER L/S LPS	019031509	GB0030913577
2085	PIONEER L/S LPS	1GB846958	IE00B1RR8406
2086	ANAXIS LPS	000909606	GB0000536739
2087	ANAXIS LPS	000911560	GB0002875804
2088	ANAXIS LPS	000928879	GB0001882637
2089	ANAXIS LPS	000941286	GB0009457366
2090	ANAXIS LPS	000941740	GB00B0F99717
2091	ANAXIS LPS	000963496	GB0003775441
2092	ANAXIS LPS	000977934	GB0004579636
2093	ANAXIS LPS	000987636	GB00B07V4P80
2094	ANAXIS LPS	001001643	GB0005758098
2095	ANAXIS LPS	001032051	GB0007188757
2096	ANAXIS LPS	001428952	GB0006043169
2097	ANAXIS LPS	001433705	GB0008025412
2098	ANAXIS LPS	001464189	DK0060102614
2099	ANAXIS LPS	001787506	GB0006320161
2100	ANAXIS LPS	002525350	GB00B1HTFP68
2101	ANAXIS LPS	003235413	GB00B1YW4409
2102	ANAXIS LPS	003662285	CH0012549785
2103	ANAXIS LPS	004697405	GB00B11FL290
2104	ANAXIS LPS	005389119	GB0005622542
2105	ANAXIS LPS	005812649	GB0000608009
2106	ANAXIS LPS	006632145	GB0008762899
2107	ANAXIS LPS	011585577	CH0012221716
2108	ANAXIS LPS	019031509	GB0030913577
2109	ANAXIS LPS	020548012	CH0011075394
2110	ANAXIS LPS	1GB154247	BMG196F11004
2111	ANAXIS LPS	1GB285595	GB00B04QKW59
2112	ANAXIS LPS	1GB465577	GB00B0WMWD03

	N	O
2065	MILLENNIUM & COPTHORORD GBP 30.00GBP	555,871
2066	ST JAMES'S PLACE PLCORD GBP 15.00GBP	131,568
2067	BG GROUP PLC ORD GBP 10.00GBP	4,527,404
2068	ITE GROUP PLC ORD GBP 1.00GBP	67,060
2069	ANGLO AMERICAN PLC ORD USD 0.54GBP	4,703
2070	CARILLION PLC ORD GBP 50.00GBP	78,803
2071	WILLIAM HILL PLC ORD GBP 10.00GBP	139,398
2072	CATLIN GROUP LTD ORD USD 0.01GBP	290,370
2073	BRITISH ENERGY GROUPORD GBP 10.00GBP	1,327,353
2074	MICRO FOCUS INTERNATORD GBP 10.00GBP	223,566
2075	TITAN EUROPE PLC/WORORD GBP 40.00GBP	100,090
2076	INTERNATIONAL FERRO ORD NPV GBP	305,428
2077	BRITVIC PLC ORD GBP 20.00GBP	94,241
2078	COLLINS STEWART PLC ORD GBP 25.00GBP	197,030
2079	MONEYSUPERMARKET.COMORD GBP 0.02GBP	94,396
2080	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	120,005
2081	DAILY MAIL & GENERALORD GBP 12.50GBP	82,499
2082	MEGGITT PLC ORD GBP 5.00GBP	2,283,310
2083	AEGIS GROUP PLC ORD GBP 5.00GBP	1,656,844
2084	BT GROUP PLC ORD GBP 5.00GBP	6,339,594
2085	SMURFIT KAPPA GROUP ORD EUR 0.00EUR	3,001,408
2086	ASHTEAD GROUP PLC ORD GBP 10.00GBP	13,262
2087	BRITISH AMERICAN TOBORD GBP 25.00GBP	118,989
2088	CHARTER PLC ORD GBP 2.00GBP	415,146
2089	DAILY MAIL & GENERALORD GBP 12.50GBP	1,887
2090	DAVIS SERVICE GROUP ORD GBP 30.00GBP	41,461
2091	NORTHGATE PLC ORD GBP 5.00GBP	165,529
2092	IMI PLC ORD GBP 25.00GBP	260,160
2093	COOKSON GROUP PLC ORD GBP 10.00GBP	155,543
2094	MEGGITT PLC ORD GBP 5.00GBP	575,414
2095	RIO TINTO PLC ORD GBP 10.00GBP	286,872
2096	WM MORRISON SUPERMARORD GBP 10.00GBP	207,015
2097	SIG PLC ORD GBP 10.00GBP	80,425
2098	NOVO NORDISK A/S SHR DKK 1.00DKK	1,189,735
2099	INTERNATIONAL POWER ORD GBP 0.50GBP	70,082
2100	SIGNET GROUP PLC ORD USD 0.00GBP	3,229
2101	3I GROUP PLC ORD GBP 73.86GBP	177,280
2102	SONOVA HOLDING AG SHR CHF 0.05CHF	94,241
2103	BRIT INSURANCE HOLDIORD GBP 75.00GBP	99,525
2104	MILLENNIUM & COPTHORORD GBP 30.00GBP	590,166
2105	ATKINS WS PLC ORD GBP 0.50GBP	487,997
2106	BG GROUP PLC ORD GBP 10.00GBP	728,897
2107	ABB LTD SHR CHF 2.50CHF	380,359
2108	BT GROUP PLC ORD GBP 5.00GBP	132,779
2109	ZURICH FINANCIAL SERSHR CHF 0.10CHF	242,291
2110	CATLIN GROUP LTD ORD USD 0.01GBP	166,080
2111	BRITISH ENERGY GROUPORD GBP 10.00GBP	352,236
2112	QINETIQ PLC ORD GBP 1.00GBP	8,212

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2108	0183	
2109	0183	
2110	0183	
2111	0183	
2112	0183	

	A		B
2113	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2114	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2115	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2116	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2117	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2118	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2119	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2120	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2121	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2122	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2123	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2124	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2125	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2126	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2127	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2128	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2129	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2130	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2131	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2132	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2133	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2134	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2135	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2136	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2137	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2138	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2139	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2140	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2141	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2142	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2143	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2144	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2145	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2146	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2147	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2148	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2149	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2150	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2151	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2152	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2153	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2154	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2155	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2156	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2157	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2158	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2159	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2160	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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	C	D	E
2113	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2114	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2115	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2116	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2117	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2118	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2119	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2120	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2121	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2122	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2123	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2124	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2125	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2126	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2127	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2128	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2129	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2130	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2131	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2132	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2133	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2134	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2135	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2136	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2137	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2138	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2139	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2140	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2141	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2142	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2143	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2144	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2145	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2146	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2147	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2148	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2149	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2150	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2151	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2152	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2153	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2154	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2155	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2156	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2157	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2158	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2159	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2160	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2113	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
2114	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
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2160	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CF4

	K	L	M
2113	ANAXIS LPS	377327333	GB0009252882
2114	BGI MID HORIZON LP	000911560	GB0002875804
2115	BGI MID HORIZON LP	000917740	GB0000961622
2116	BGI MID HORIZON LP	000938233	GB0002303468
2117	BGI MID HORIZON LP	000941286	GB0009457366
2118	BGI MID HORIZON LP	000941740	GB00B0F99717
2119	BGI MID HORIZON LP	000941914	GB00B1XN5J68
2120	BGI MID HORIZON LP	000947317	GB0003096442
2121	BGI MID HORIZON LP	000953950	GB0003374070
2122	BGI MID HORIZON LP	000963496	GB0003775441
2123	BGI MID HORIZON LP	001031020	GB0007099541
2124	BGI MID HORIZON LP	001433705	GB0008025412
2125	BGI MID HORIZON LP	001464189	DK0060102614
2126	BGI MID HORIZON LP	001469360	GB0009697037
2127	BGI MID HORIZON LP	001475789	GB00B012BV22
2128	BGI MID HORIZON LP	001596949	GB0002162385
2129	BGI MID HORIZON LP	001831723	AT0000743059
2130	BGI MID HORIZON LP	002525350	GB00B1HTFP68
2131	BGI MID HORIZON LP	002839553	GB0005296354
2132	BGI MID HORIZON LP	003662285	CH0012549785
2133	BGI MID HORIZON LP	004033007	GB0003452173
2134	BGI MID HORIZON LP	004218160	GB0004697420
2135	BGI MID HORIZON LP	004677886	GB00B1L8B624
2136	BGI MID HORIZON LP	004697405	GB00B11FL290
2137	BGI MID HORIZON LP	005727771	GB0007669376
2138	BGI MID HORIZON LP	005812649	GB0000608009
2139	BGI MID HORIZON LP	006632145	GB0008762899
2140	BGI MID HORIZON LP	006632228	GB00B033F229
2141	BGI MID HORIZON LP	008876773	GB0002520509
2142	BGI MID HORIZON LP	009741521	GB0032143033
2143	BGI MID HORIZON LP	011585577	CH0012221716
2144	BGI MID HORIZON LP	017685728	GB0030559776
2145	BGI MID HORIZON LP	019031509	GB0030913577
2146	BGI MID HORIZON LP	021680947	GB0031638363
2147	BGI MID HORIZON LP	021936935	GB0031698896
2148	BGI MID HORIZON LP	1GB330656	GB00B079W581
2149	BGI MID HORIZON LP	1GB338949	GB00B0744359
2150	BGI MID HORIZON LP	1GB465577	GB00B0WMWD03
2151	BGI MID HORIZON LP	1GB774580	GB00B1H0K107
2152	BGI MID HORIZON LP	1GB975708	GB00B1ZBKY84
2153	BGI MID HORIZON LP	1IE846290	IE00B1RR8406
2154	BGI MID HORIZON LP	1IT101617	IT0003506190
2155	BGI MID HORIZON LP	989576921	DE0005937007
2156	RAB LPS	000911560	GB0002875804
2157	RAB LPS	001428952	GB0006043169
2158	RAB LPS	001464189	DK0060102614
2159	RAB LPS	001535293	GB0006462336
2160	RAB LPS	001535368	GB00B1FH8J72

	N	O
2113	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	65,623
2114	BRITISH AMERICAN TOBORD GBP 25.00GBP	39,458
2115	BALFOUR BEATTY PLC ORD GBP 50.00GBP	51,897
2116	ARRIVA PLC ORD GBP 5.00GBP	856,431
2117	DAILY MAIL & GENERALORD GBP 12.50GBP	15,219
2118	DAVIS SERVICE GROUP ORD GBP 30.00GBP	314,189
2119	DE LA RUE PLC ORD GBP 29.76GBP	1,437,983
2120	ELECTROCOMPONENTS PLORD GBP 10.00GBP	1,242,874
2121	FINDEL PLC ORD GBP 5.00GBP	199,917
2122	NORTHGATE PLC ORD GBP 5.00GBP	25,696
2123	PRUDENTIAL PLC ORD GBP 5.00GBP	1,712,522
2124	SIG PLC ORD GBP 10.00GBP	9,181
2125	NOVO NORDISK A/S SHR DKK 1.00DKK	3,738,380
2126	BABCOCK INTERNATIONAORD GBP 60.00GBP	478,534
2127	MARSHALLS PLC ORD GBP 25.00GBP	307,171
2128	AVIVA PLC ORD GBP 25.00GBP	31,808
2129	OMV AG SHR EUR 0.00EUR	1,973,402
2130	SIGNET GROUP PLC ORD USD 0.00GBP	6,999
2131	WORKSPACE GROUP PLC REIT GBP 10.00GBP	399,165
2132	SONOVA HOLDING AG SHR CHF 0.05CHF	655,402
2133	FIRSTGROUP PLC ORD GBP 5.00GBP	349,218
2134	JKX OIL & GAS PLC ORD GBP 10.00GBP	426,832
2135	ENTERPRISE INNS PLC ORD GBP 2.50GBP	460,460
2136	BRIT INSURANCE HOLDIORD GBP 75.00GBP	285,150
2137	ST JAMES'S PLACE PLCORD GBP 15.00GBP	219,497
2138	ATKINS WS PLC ORD GBP 0.50GBP	93,678
2139	BG GROUP PLC ORD GBP 10.00GBP	8,378,722
2140	CENTRICA PLC ORD GBP 6.17GBP	505,806
2141	ITE GROUP PLC ORD GBP 1.00GBP	786,610
2142	BEAZLEY GROUP PLC ORD GBP 5.00GBP	196,402
2143	ABB LTD SHR CHF 2.50CHF	2,416,645
2144	FRIENDS PROVIDENT PLORD GBP 10.00GBP	1,267,847
2145	BT GROUP PLC ORD GBP 5.00GBP	162,019
2146	INTERTEK GROUP PLC ORD GBP 1.00GBP	81,189
2147	WILLIAM HILL PLC ORD GBP 10.00GBP	268,205
2148	MICRO FOCUS INTERNATORD GBP 10.00GBP	210,828
2149	FILTRONA PLC ORD GBP 25.00GBP	64,009
2150	QINETIQ PLC ORD GBP 1.00GBP	39,564
2151	COLLINS STEWART PLC ORD GBP 25.00GBP	489,250
2152	MONEYSUPERMARKET.COMORD GBP 0.02GBP	84,453
2153	SMURFIT KAPPA GROUP SHR EUR 0.00EUR	542,594
2154	ATLANTIA SPA SHR EUR 1.00EUR	579,136
2155	MAN AG SHR 0.00EUR	2,005,063
2156	BRITISH AMERICAN TOBORD GBP 25.00GBP	64,539
2157	WM MORRISON SUPERMARORD GBP 10.00GBP	175,906
2158	NOVO NORDISK A/S SHR DKK 1.00DKK	225,522
2159	UNITED UTILITIES PLCORD GBP 100.00GBP	107,785
2160	SEVERN TRENT PLC ORD GBP 97.89GBP	166,541

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2113	0183	
2114	0183	
2115	0183	
2116	0183	
2117	0183	
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2119	0183	
2120	0183	
2121	0183	
2122	0183	
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2157	0183	
2158	0183	
2159	0183	
2160	0183	

	A		B
2161	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2162	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2163	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2164	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2165	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2166	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2167	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2168	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2169	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2170	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2171	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2172	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2173	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2174	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2175	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2176	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2177	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2178	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2179	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2180	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2181	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2182	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2183	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2184	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2185	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2186	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2187	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2188	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2189	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2190	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2191	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2192	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2193	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2194	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2195	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2196	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2197	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2198	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2199	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2200	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2201	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2202	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2203	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2204	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2205	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2206	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2207	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2208	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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	C	D	E
2161	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2162	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2163	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2164	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2165	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2166	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2167	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2168	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2169	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2170	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2171	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2172	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2173	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2174	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2175	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2176	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2177	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2178	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2179	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2180	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2181	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2182	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2183	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2184	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2185	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2186	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2187	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2188	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2189	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2190	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2191	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2192	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2193	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2194	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2195	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2196	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2197	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2198	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2199	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2200	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2201	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2202	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2203	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2204	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2205	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2206	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2207	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2208	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2161	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CF4
2162	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CF4
2163	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CF4
2164	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2165	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2166	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2167	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2168	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2169	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2170	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2171	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2172	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2173	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2174	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2175	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2176	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2177	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2178	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2179	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2180	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2181	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2182	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2183	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2184	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
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2186	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2187	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2188	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2189	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2190	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2191	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2192	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2193	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2194	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2195	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2196	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2197	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2198	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2199	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2200	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2201	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2202	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2203	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2204	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
2205	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002D55
2206	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002D63
2207	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JR1
2208	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JS9

	K	L	M
2161	RAB LPS	006632228	GB00B033F229
2162	RAB LPS	019031509	GB0030913577
2163	RAB LPS	377327333	GB0009252882
2164	IVC SOLAIA LPS	000917740	GB0000961622
2165	IVC SOLAIA LPS	000924852	GB00B1RZDL64
2166	IVC SOLAIA LPS	000930685	GB0001952075
2167	IVC SOLAIA LPS	000938233	GB0002303468
2168	IVC SOLAIA LPS	000938886	GB0002335270
2169	IVC SOLAIA LPS	000941740	GB00B0F99717
2170	IVC SOLAIA LPS	000947317	GB0003096442
2171	IVC SOLAIA LPS	000963496	GB0003775441
2172	IVC SOLAIA LPS	000977934	GB0004579636
2173	IVC SOLAIA LPS	000983437	GB0004764071
2174	IVC SOLAIA LPS	001001643	GB0005758098
2175	IVC SOLAIA LPS	001040211	GB0007594764
2176	IVC SOLAIA LPS	001050830	GB00B19DVX61
2177	IVC SOLAIA LPS	001070929	GB0002570330
2178	IVC SOLAIA LPS	001074632	IE0009124284
2179	IVC SOLAIA LPS	001077676	GB0009323741
2180	IVC SOLAIA LPS	001081876	GB0009657569
2181	IVC SOLAIA LPS	001433705	GB0008025412
2182	IVC SOLAIA LPS	001440239	GB0008782301
2183	IVC SOLAIA LPS	001475789	GB00B012BV22
2184	IVC SOLAIA LPS	001545102	GB0001742393
2185	IVC SOLAIA LPS	001724753	FR0000121881
2186	IVC SOLAIA LPS	002091296	GB0005576813
2187	IVC SOLAIA LPS	004033007	GB0003452173
2188	IVC SOLAIA LPS	004677886	GB00B1L8B624
2189	IVC SOLAIA LPS	005812649	GB0000608009
2190	IVC SOLAIA LPS	006632228	GB00B033F229
2191	IVC SOLAIA LPS	008876773	GB0002520509
2192	IVC SOLAIA LPS	009741521	GB0032143033
2193	IVC SOLAIA LPS	021026364	GB0031411001
2194	IVC SOLAIA LPS	021936935	GB0031698896
2195	IVC SOLAIA LPS	026312041	IT0003497176
2196	IVC SOLAIA LPS	1GB131104	GB0033990283
2197	IVC SOLAIA LPS	1GB154247	BMG196F11004
2198	IVC SOLAIA LPS	1GB330656	GB00B079W581
2199	IVC SOLAIA LPS	1GB338949	GB00B0744359
2200	IVC SOLAIA LPS	1GB387722	AU0000XINAK8
2201	IVC SOLAIA LPS	1GB425175	GB00B0N8QD54
2202	IVC SOLAIA LPS	1IT101617	IT0003506190
2203	IVC SOLAIA LPS	377327333	GB0009252882
2204	IVC SOLAIA LPS	989576921	DE0005937007
2205	DKR IBEX LPS	1GB346413	GB0034380518
2206	ASSET MGMT INT LPS	1GB424947	GB00B0HW5366
2207	INTL BENCHMARK LPS	1GB346413	GB0034380518
2208	LMA SPC MAP 15	000941286	GB0009457366

	N	O
2161	CENTRICA PLC ORD GBP 6.17GBP	118,199
2162	BT GROUP PLC ORD GBP 5.00GBP	137,611
2163	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	27,164
2164	BALFOUR BEATTY PLC ORD GBP 50.00GBP	1,428
2165	CAIRN ENERGY PLC ORD GBP 6.15GBP	4,909
2166	CHLORIDE GROUP ORD GBP 25.00GBP	3,837
2167	ARRIVA PLC ORD GBP 5.00GBP	8,108
2168	CRODA INTERNATIONAL ORD GBP 10.00GBP	4,333
2169	DAVIS SERVICE GROUP ORD GBP 30.00GBP	1,578
2170	ELECTROCOMPONENTS PLORD GBP 10.00GBP	7,715
2171	NORTHGATE PLC ORD GBP 5.00GBP	18,892
2172	IMI PLC ORD GBP 25.00GBP	81,169
2173	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	3,363
2174	MEGGITT PLC ORD GBP 5.00GBP	11,019
2175	RPS GROUP PLC ORD GBP 3.00GBP	401
2176	INVENSYS PLC ORD GBP 10.00GBP	1,035
2177	TDG PLC ORD GBP 1.00GBP	64,848
2178	TULLOW OIL PLC ORD GBP 10.00GBP	11,260
2179	WSP GROUP PLC ORD GBP 5.00GBP	31,703
2180	AEGIS GROUP PLC ORD GBP 5.00GBP	13,850
2181	SIG PLC ORD GBP 10.00GBP	9,611
2182	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	10,482
2183	MARSHALLS PLC ORD GBP 25.00GBP	12,171
2184	GCAP MEDIA PLC ORD GBP 2.50GBP	5,560
2185	HAVAS SA SHR EUR 0.40EUR	8,331
2186	GALIFORM PLC ORD GBP 10.00GBP	1,769
2187	FIRSTGROUP PLC ORD GBP 5.00GBP	683
2188	ENTERPRISE INNS PLC ORD GBP 2.50GBP	26,273
2189	ATKINS WS PLC ORD GBP 0.50GBP	11,925
2190	CENTRICA PLC ORD GBP 6.17GBP	85,395
2191	ITE GROUP PLC ORD GBP 1.00GBP	37,747
2192	BEAZLEY GROUP PLC ORD GBP 5.00GBP	4,129
2193	XSTRATA PLC ORD USD 0.50GBP	47,815
2194	WILLIAM HILL PLC ORD GBP 10.00GBP	2,572
2195	TELECOM ITALIA SHR EUR 0.55EUR	12,783
2196	ARICOM PLC ORD GBP 0.10GBP	25,419
2197	CATLIN GROUP LTD ORD USD 0.01GBP	4,720
2198	MICRO FOCUS INTERNATORD GBP 10.00GBP	2,355
2199	FILTRONA PLC ORD GBP 25.00GBP	1,426
2200	INTERNATIONAL FERRO ORD NPV GBP	21,465
2201	BRITVIC PLC ORD GBP 20.00GBP	20,073
2202	ATLANTIA SPA SHR EUR 1.00EUR	16,702
2203	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	18,447
2204	MAN AG SHR 0.00EUR	94,524
2205	TITAN EUROPE PLC/WORORD GBP 40.00GBP	1,596,940
2206	QUEEN'S WALK INVESTMORD GBP 0.00GBP	6,617,918
2207	TITAN EUROPE PLC/WORORD GBP 40.00GBP	638,776
2208	DAILY MAIL & GENERALORD GBP 12.50GBP	331

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2161	0183	
2162	0183	
2163	0183	
2164	0183	
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2166	0183	
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2200	0183	
2201	0183	
2202	0183	
2203	0183	
2204	0183	
2205	0183	
2206	0183	
2207	0183	
2208	0183	

	A		B
2209	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2210	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2211	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2212	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2213	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2214	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2215	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2216	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2217	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2218	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2219	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2220	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2221	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2222	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2223	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2224	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2225	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2226	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2227	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2228	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2229	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2230	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2231	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2232	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2233	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2234	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2235	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2236	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2237	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2238	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2239	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2240	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2241	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2242	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2243	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2244	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2245	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2246	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2247	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2248	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2249	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2250	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2251	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2252	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2253	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2254	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2255	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2256	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

	C	D	E
2209	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2210	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2211	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2212	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2213	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2214	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2215	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2216	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2217	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2218	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2219	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2220	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2221	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2222	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2223	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2224	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2225	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2226	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2227	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2228	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2229	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2230	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2231	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2232	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2233	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2234	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2235	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2236	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2237	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2238	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2239	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2240	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2241	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2242	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2243	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2244	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2245	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2246	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2247	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2248	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2249	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2250	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2251	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2252	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2253	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2254	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2255	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2256	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2209	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JS9
2210	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JS9
2211	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JS9
2212	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JS9
2213	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JS9
2214	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JS9
2215	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JS9
2216	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JS9
2217	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JS9
2218	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JS9
2219	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002JS9
2220	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
2221	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
2222	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
2223	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
2224	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
2225	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
2226	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
2227	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
2228	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
2229	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
2230	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
2231	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
2232	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N05
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2238	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N05
2239	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N05
2240	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N05
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2243	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
2244	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
2245	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
2246	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
2247	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
2248	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
2249	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
2250	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
2251	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
2252	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
2253	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
2254	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
2255	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
2256	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6

	K	L	M
2209	LMA SPC MAP 15	000941914	GB00B1XN5J68
2210	LMA SPC MAP 15	000983437	GB0004764071
2211	LMA SPC MAP 15	001065531	GB0008754136
2212	LMA SPC MAP 15	001077544	GB0031729733
2213	LMA SPC MAP 15	001469360	GB0009697037
2214	LMA SPC MAP 15	001535293	GB0006462336
2215	LMA SPC MAP 15	001535368	GB00B1FH8J72
2216	LMA SPC MAP 15	003235413	GB00B1YW4409
2217	LMA SPC MAP 15	021680947	GB0031638363
2218	LMA SPC MAP 15	1GB285595	GB00B04QKW59
2219	LMA SPC MAP 15	1GB465577	GB00B0WMWD03
2220	QUANTMETRICS-HITE	000941286	GB0009457366
2221	QUANTMETRICS-HITE	000941914	GB00B1XN5J68
2222	QUANTMETRICS-HITE	000983437	GB0004764071
2223	QUANTMETRICS-HITE	001065531	GB0008754136
2224	QUANTMETRICS-HITE	001077544	GB0031729733
2225	QUANTMETRICS-HITE	001469360	GB0009697037
2226	QUANTMETRICS-HITE	001535293	GB0006462336
2227	QUANTMETRICS-HITE	001535368	GB00B1FH8J72
2228	QUANTMETRICS-HITE	003235413	GB00B1YW4409
2229	QUANTMETRICS-HITE	021680947	GB0031638363
2230	QUANTMETRICS-HITE	1GB285595	GB00B04QKW59
2231	QUANTMETRICS-HITE	1GB465577	GB00B0WMWD03
2232	LBAM MYRILLION LPS	000911560	GB0002875804
2233	LBAM MYRILLION LPS	000941740	GB00B0F99717
2234	LBAM MYRILLION LPS	000941914	GB00B1XN5J68
2235	LBAM MYRILLION LPS	001065531	GB0008754136
2236	LBAM MYRILLION LPS	001074632	IE0009124284
2237	LBAM MYRILLION LPS	001787506	GB0006320161
2238	LBAM MYRILLION LPS	002525350	GB00B1HTFP68
2239	LBAM MYRILLION LPS	006632145	GB0008762899
2240	LBAM MYRILLION LPS	017685728	GB0030559776
2241	LBAM MYRILLION LPS	1GB285595	GB00B04QKW59
2242	LBAM MYRILLION LPS	377327333	GB0009252882
2243	BLACKROCK INV MAN	000911560	GB0002875804
2244	BLACKROCK INV MAN	000924852	GB00B1RZDL64
2245	BLACKROCK INV MAN	000928879	GB0001882637
2246	BLACKROCK INV MAN	001032051	GB0007188757
2247	BLACKROCK INV MAN	001074632	IE0009124284
2248	BLACKROCK INV MAN	001787506	GB0006320161
2249	BLACKROCK INV MAN	003235413	GB00B1YW4409
2250	BLACKROCK INV MAN	004677886	GB00B1L8B624
2251	BLACKROCK INV MAN	005727771	GB0007669376
2252	BLACKROCK INV MAN	006632145	GB0008762899
2253	BLACKROCK INV MAN	021026364	GB0031411001
2254	QUANTMETRICS-HITE	000941286	GB0009457366
2255	QUANTMETRICS-HITE	000941914	GB00B1XN5J68
2256	QUANTMETRICS-HITE	000983437	GB0004764071

	N	O
2209	DE LA RUE PLC ORD GBP 29.76GBP	141,105
2210	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	36,135
2211	TATE & LYLE PLC ORD GBP 25.00GBP	110,460
2212	VT GROUP PLC ORD GBP 5.00GBP	67,257
2213	BABCOCK INTERNATIONAORD GBP 60.00GBP	15,911
2214	UNITED UTILITIES PLCORD GBP 100.00GBP	248,604
2215	SEVERN TRENT PLC ORD GBP 97.89GBP	330,706
2216	3I GROUP PLC ORD GBP 73.86GBP	118,399
2217	INTERTEK GROUP PLC ORD GBP 1.00GBP	8,268
2218	BRITISH ENERGY GROUPORD GBP 10.00GBP	629,040
2219	QINETIQ PLC ORD GBP 1.00GBP	404
2220	DAILY MAIL & GENERALORD GBP 12.50GBP	352
2221	DE LA RUE PLC ORD GBP 29.76GBP	150,208
2222	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	38,466
2223	TATE & LYLE PLC ORD GBP 25.00GBP	117,587
2224	VT GROUP PLC ORD GBP 5.00GBP	71,595
2225	BABCOCK INTERNATIONAORD GBP 60.00GBP	16,937
2226	UNITED UTILITIES PLCORD GBP 100.00GBP	264,643
2227	SEVERN TRENT PLC ORD GBP 97.89GBP	352,042
2228	3I GROUP PLC ORD GBP 73.86GBP	126,037
2229	INTERTEK GROUP PLC ORD GBP 1.00GBP	8,802
2230	BRITISH ENERGY GROUPORD GBP 10.00GBP	669,624
2231	QINETIQ PLC ORD GBP 1.00GBP	430
2232	BRITISH AMERICAN TOBORD GBP 25.00GBP	99,039
2233	DAVIS SERVICE GROUP ORD GBP 30.00GBP	23,506
2234	DE LA RUE PLC ORD GBP 29.76GBP	116,154
2235	TATE & LYLE PLC ORD GBP 25.00GBP	60,016
2236	TULLOW OIL PLC ORD GBP 10.00GBP	77,522
2237	INTERNATIONAL POWER ORD GBP 0.50GBP	11,794
2238	SIGNET GROUP PLC ORD USD 0.00GBP	1,081
2239	BG GROUP PLC ORD GBP 10.00GBP	205,970
2240	FRIENDS PROVIDENT PLORD GBP 10.00GBP	111,677
2241	BRITISH ENERGY GROUPORD GBP 10.00GBP	161,099
2242	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	31,765
2243	BRITISH AMERICAN TOBORD GBP 25.00GBP	97,002
2244	CAIRN ENERGY PLC ORD GBP 6.15GBP	52,735
2245	CHARTER PLC ORD GBP 2.00GBP	74,374
2246	RIO TINTO PLC ORD GBP 10.00GBP	124,187
2247	TULLOW OIL PLC ORD GBP 10.00GBP	341,601
2248	INTERNATIONAL POWER ORD GBP 0.50GBP	49,244
2249	3I GROUP PLC ORD GBP 73.86GBP	113,422
2250	ENTERPRISE INNS PLC ORD GBP 2.50GBP	79,025
2251	ST JAMES'S PLACE PLCORD GBP 15.00GBP	58,674
2252	BG GROUP PLC ORD GBP 10.00GBP	551,106
2253	XSTRATA PLC ORD USD 0.50GBP	252,630
2254	DAILY MAIL & GENERALORD GBP 12.50GBP	96
2255	DE LA RUE PLC ORD GBP 29.76GBP	40,966
2256	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	10,491

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2209	0183	
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2250	0183	
2251	0183	
2252	0183	
2253	0183	
2254	0183	
2255	0183	
2256	0183	

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2257	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2258	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2259	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2260	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2261	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2282	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2290	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2293	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2294	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2295	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2299	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2300	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2301	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2302	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2303	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2304	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

	C	D	E
2257	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2258	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2259	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2260	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2261	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2262	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2263	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2264	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2265	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2268	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2269	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2270	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2271	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2273	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2274	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2275	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2276	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2277	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2281	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2283	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2285	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2286	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2287	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2288	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2290	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2291	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2292	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2293	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2294	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2295	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2296	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2297	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2298	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2299	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2300	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2301	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2302	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2303	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2304	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2257	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
2258	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
2259	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
2260	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
2261	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
2262	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
2263	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
2264	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
2265	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
2266	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002PB9
2267	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002PB9
2268	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002PB9
2269	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002PB9
2270	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002PB9
2271	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002PB9
2272	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
2273	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
2274	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
2275	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
2276	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
2277	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
2278	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
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2281	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
2282	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
2283	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
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2285	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
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2296	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
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2300	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
2301	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
2302	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
2303	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
2304	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6

	K	L	M
2257	QUANTMETRICS-HITE	001065531	GB0008754136
2258	QUANTMETRICS-HITE	001077544	GB0031729733
2259	QUANTMETRICS-HITE	001469360	GB0009697037
2260	QUANTMETRICS-HITE	001535293	GB0006462336
2261	QUANTMETRICS-HITE	001535368	GB00B1FH8J72
2262	QUANTMETRICS-HITE	003235413	GB00B1YW4409
2263	QUANTMETRICS-HITE	021680947	GB0031638363
2264	QUANTMETRICS-HITE	1GB285595	GB00B04QKW59
2265	QUANTMETRICS-HITE	1GB465577	GB00B0WMWD03
2266	LYXOR/GARTMORE LPS	004218160	GB0004697420
2267	LYXOR/GARTMORE LPS	004697405	GB00B11FL290
2268	LYXOR/GARTMORE LPS	005812649	GB0000608009
2269	LYXOR/GARTMORE LPS	009741521	GB0032143033
2270	LYXOR/GARTMORE LPS	1GB285595	GB00B04QKW59
2271	LYXOR/GARTMORE LPS	1GB425175	GB00B0N8QD54
2272	BLACKROCK LPS	000911560	GB0002875804
2273	BLACKROCK LPS	000924852	GB00B1RZDL64
2274	BLACKROCK LPS	001032051	GB0007188757
2275	BLACKROCK LPS	001074632	IE0009124284
2276	BLACKROCK LPS	001787506	GB0006320161
2277	BLACKROCK LPS	003235413	GB00B1YW4409
2278	BLACKROCK LPS	004677886	GB00B1L8B624
2279	BLACKROCK LPS	006632145	GB0008762899
2280	BLACKROCK LPS	021026364	GB0031411001
2281	SSL ARB LPS	000909606	GB0000536739
2282	SSL ARB LPS	000911560	GB0002875804
2283	SSL ARB LPS	000928879	GB0001882637
2284	SSL ARB LPS	000941286	GB0009457366
2285	SSL ARB LPS	000941740	GB00B0F99717
2286	SSL ARB LPS	000963496	GB0003775441
2287	SSL ARB LPS	000977934	GB0004579636
2288	SSL ARB LPS	000987636	GB00B07V4P80
2289	SSL ARB LPS	001001643	GB0005758098
2290	SSL ARB LPS	001032051	GB0007188757
2291	SSL ARB LPS	001428952	GB0006043169
2292	SSL ARB LPS	001433705	GB0008025412
2293	SSL ARB LPS	001464189	DK0060102614
2294	SSL ARB LPS	001787506	GB0006320161
2295	SSL ARB LPS	002525350	GB00B1HTFP68
2296	SSL ARB LPS	003235413	GB00B1YW4409
2297	SSL ARB LPS	003662285	CH0012549785
2298	SSL ARB LPS	004697405	GB00B11FL290
2299	SSL ARB LPS	005389119	GB0005622542
2300	SSL ARB LPS	005812649	GB0000608009
2301	SSL ARB LPS	006632145	GB0008762899
2302	SSL ARB LPS	011585577	CH0012221716
2303	SSL ARB LPS	019031509	GB0030913577
2304	SSL ARB LPS	020548012	CH0011075394

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2257	TATE & LYLE PLC ORD GBP 25.00GBP	32,069
2258	VT GROUP PLC ORD GBP 5.00GBP	19,526
2259	BABCOCK INTERNATIONAORD GBP 60.00GBP	4,619
2260	UNITED UTILITIES PLCORD GBP 100.00GBP	72,175
2261	SEVERN TRENT PLC ORD GBP 97.89GBP	96,012
2262	3I GROUP PLC ORD GBP 73.86GBP	34,374
2263	INTERTEK GROUP PLC ORD GBP 1.00GBP	2,400
2264	BRITISH ENERGY GROUPORD GBP 10.00GBP	182,625
2265	QINETIQ PLC ORD GBP 1.00GBP	117
2266	JKX OIL & GAS PLC ORD GBP 10.00GBP	19,942
2267	BRIT INSURANCE HOLDIORD GBP 75.00GBP	11,356
2268	ATKINS WS PLC ORD GBP 0.50GBP	15,489
2269	BEAZLEY GROUP PLC ORD GBP 5.00GBP	8,130
2270	BRITISH ENERGY GROUPORD GBP 10.00GBP	31,443
2271	BRITVIC PLC ORD GBP 20.00GBP	6,012
2272	BRITISH AMERICAN TOBORD GBP 25.00GBP	84,068
2273	CAIRN ENERGY PLC ORD GBP 6.15GBP	57,529
2274	RIO TINTO PLC ORD GBP 10.00GBP	95,528
2275	TULLOW OIL PLC ORD GBP 10.00GBP	315,657
2276	INTERNATIONAL POWER ORD GBP 0.50GBP	43,772
2277	3I GROUP PLC ORD GBP 73.86GBP	115,737
2278	ENTERPRISE INNS PLC ORD GBP 2.50GBP	85,567
2279	BG GROUP PLC ORD GBP 10.00GBP	549,908
2280	XSTRATA PLC ORD USD 0.50GBP	277,277
2281	ASHTEAD GROUP PLC ORD GBP 10.00GBP	2,304
2282	BRITISH AMERICAN TOBORD GBP 25.00GBP	20,672
2283	CHARTER PLC ORD GBP 2.00GBP	72,124
2284	DAILY MAIL & GENERALORD GBP 12.50GBP	328
2285	DAVIS SERVICE GROUP ORD GBP 30.00GBP	7,202
2286	NORTHGATE PLC ORD GBP 5.00GBP	28,754
2287	IMI PLC ORD GBP 25.00GBP	45,194
2288	COOKSON GROUP PLC ORD GBP 10.00GBP	27,024
2289	MEGGITT PLC ORD GBP 5.00GBP	99,963
2290	RIO TINTO PLC ORD GBP 10.00GBP	49,818
2291	WM MORRISON SUPERMARORD GBP 10.00GBP	35,963
2292	SIG PLC ORD GBP 10.00GBP	13,973
2293	NOVO NORDISK A/S SHR DKK 1.00DKK	206,676
2294	INTERNATIONAL POWER ORD GBP 0.50GBP	12,174
2295	SIGNET GROUP PLC ORD USD 0.00GBP	561
2296	3I GROUP PLC ORD GBP 73.86GBP	30,798
2297	SONOVA HOLDING AG SHR CHF 0.05CHF	16,381
2298	BRIT INSURANCE HOLDIORD GBP 75.00GBP	17,289
2299	MILLENNIUM & COPTHORORD GBP 30.00GBP	102,525
2300	ATKINS WS PLC ORD GBP 0.50GBP	84,774
2301	BG GROUP PLC ORD GBP 10.00GBP	126,634
2302	ABB LTD SHR CHF 2.50CHF	66,076
2303	BT GROUP PLC ORD GBP 5.00GBP	23,065
2304	ZURICH FINANCIAL SERSHR CHF 0.10CHF	42,088

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2305	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2306	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2307	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2308	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2309	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2313	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2319	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2321	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2322	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2323	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2324	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2325	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2326	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2327	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2328	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2329	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2330	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2331	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2332	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2349	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2350	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2351	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2352	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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2305	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2308	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2351	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2352	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

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2305	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
2306	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
2307	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
2308	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
2309	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2310	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2311	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2312	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
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2314	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2315	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2316	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2317	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2318	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2319	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2320	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2321	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2322	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2323	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2324	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2325	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2326	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
2327	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2328	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2329	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2330	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2331	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
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2342	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2343	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
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2346	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2347	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2348	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2349	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2350	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2351	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2352	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2

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2305	SSL ARB LPS	1GB154247	BMG196F11004
2306	SSL ARB LPS	1GB285595	GB00B04QKW59
2307	SSL ARB LPS	1GB465577	GB00B0WMWD03
2308	SSL ARB LPS	377327333	GB0009252882
2309	PHZ LPS	000917740	GB0000961622
2310	PHZ LPS	000924852	GB00B1RZDL64
2311	PHZ LPS	000938233	GB0002303468
2312	PHZ LPS	000941286	GB0009457366
2313	PHZ LPS	000941914	GB00B1XN5J68
2314	PHZ LPS	000987636	GB00B07V4P80
2315	PHZ LPS	001031020	GB0007099541
2316	PHZ LPS	001050830	GB00B19DVX61
2317	PHZ LPS	001074632	IE0009124284
2318	PHZ LPS	001077544	GB0031729733
2319	PHZ LPS	001081876	GB0009657569
2320	PHZ LPS	001440239	GB0008782301
2321	PHZ LPS	001535368	GB00B1FH8J72
2322	PHZ LPS	001787506	GB0006320161
2323	PHZ LPS	002091296	GB0005576813
2324	PHZ LPS	006632145	GB0008762899
2325	PHZ LPS	006632228	GB00B033F229
2326	PHZ LPS	989576921	DE0005937007
2327	SABRE WRMULTISTRAT	000909606	GB0000536739
2328	SABRE WRMULTISTRAT	000911560	GB0002875804
2329	SABRE WRMULTISTRAT	000928879	GB0001882637
2330	SABRE WRMULTISTRAT	000941286	GB0009457366
2331	SABRE WRMULTISTRAT	000941740	GB00B0F99717
2332	SABRE WRMULTISTRAT	000963496	GB0003775441
2333	SABRE WRMULTISTRAT	000977934	GB0004579636
2334	SABRE WRMULTISTRAT	000987636	GB00B07V4P80
2335	SABRE WRMULTISTRAT	001001643	GB0005758098
2336	SABRE WRMULTISTRAT	001032051	GB0007188757
2337	SABRE WRMULTISTRAT	001428952	GB0006043169
2338	SABRE WRMULTISTRAT	001433705	GB0008025412
2339	SABRE WRMULTISTRAT	001464189	DK0060102614
2340	SABRE WRMULTISTRAT	001787506	GB0006320161
2341	SABRE WRMULTISTRAT	002525350	GB00B1HTFP68
2342	SABRE WRMULTISTRAT	003235413	GB00B1YW4409
2343	SABRE WRMULTISTRAT	003662285	CH0012549785
2344	SABRE WRMULTISTRAT	004697405	GB00B11FL290
2345	SABRE WRMULTISTRAT	005389119	GB0005622542
2346	SABRE WRMULTISTRAT	005812649	GB0000608009
2347	SABRE WRMULTISTRAT	006632145	GB0008762899
2348	SABRE WRMULTISTRAT	011585577	CH0012221716
2349	SABRE WRMULTISTRAT	019031509	GB0030913577
2350	SABRE WRMULTISTRAT	020548012	CH0011075394
2351	SABRE WRMULTISTRAT	1GB154247	BMG196F11004
2352	SABRE WRMULTISTRAT	1GB285595	GB00B04QKW59

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2305	CATLIN GROUP LTD ORD USD 0.01GBP	28,853
2306	BRITISH ENERGY GROUPORD GBP 10.00GBP	61,195
2307	QINETIQ PLC ORD GBP 1.00GBP	1,427
2308	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	11,399
2309	BALFOUR BEATTY PLC ORD GBP 50.00GBP	27,686
2310	CAIRN ENERGY PLC ORD GBP 6.15GBP	65,065
2311	ARRIVA PLC ORD GBP 5.00GBP	122,788
2312	DAILY MAIL & GENERALORD GBP 12.50GBP	1,611
2313	DE LA RUE PLC ORD GBP 29.76GBP	69,339
2314	COOKSON GROUP PLC ORD GBP 10.00GBP	39,168
2315	PRUDENTIAL PLC ORD GBP 5.00GBP	20,931
2316	INVENSYS PLC ORD GBP 10.00GBP	12,575
2317	TULLOW OIL PLC ORD GBP 10.00GBP	84,034
2318	VT GROUP PLC ORD GBP 5.00GBP	96,735
2319	AEGIS GROUP PLC ORD GBP 5.00GBP	35,550
2320	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	18,645
2321	SEVERN TRENT PLC ORD GBP 97.89GBP	216,966
2322	INTERNATIONAL POWER ORD GBP 0.50GBP	51,030
2323	GALIFORM PLC ORD GBP 10.00GBP	24,365
2324	BG GROUP PLC ORD GBP 10.00GBP	273,181
2325	CENTRICA PLC ORD GBP 6.17GBP	24,645
2326	MAN AG SHR 0.00EUR	65,294
2327	ASHTEAD GROUP PLC ORD GBP 10.00GBP	3,201
2328	BRITISH AMERICAN TOBORD GBP 25.00GBP	28,724
2329	CHARTER PLC ORD GBP 2.00GBP	100,200
2330	DAILY MAIL & GENERALORD GBP 12.50GBP	455
2331	DAVIS SERVICE GROUP ORD GBP 30.00GBP	10,006
2332	NORTHGATE PLC ORD GBP 5.00GBP	39,951
2333	IMI PLC ORD GBP 25.00GBP	62,794
2334	COOKSON GROUP PLC ORD GBP 10.00GBP	37,544
2335	MEGGITT PLC ORD GBP 5.00GBP	138,881
2336	RIO TINTO PLC ORD GBP 10.00GBP	69,258
2337	WM MORRISON SUPERMARORD GBP 10.00GBP	49,967
2338	SIG PLC ORD GBP 10.00GBP	19,412
2339	NOVO NORDISK A/S SHR DKK 1.00DKK	287,138
2340	INTERNATIONAL POWER ORD GBP 0.50GBP	16,915
2341	SIGNET GROUP PLC ORD USD 0.00GBP	779
2342	3I GROUP PLC ORD GBP 73.86GBP	42,788
2343	SONOVA HOLDING AG SHR CHF 0.05CHF	22,755
2344	BRIT INSURANCE HOLDIORD GBP 75.00GBP	24,021
2345	MILLENNIUM & COPTHORORD GBP 30.00GBP	142,441
2346	ATKINS WS PLC ORD GBP 0.50GBP	117,781
2347	BG GROUP PLC ORD GBP 10.00GBP	175,922
2348	ABB LTD SHR CHF 2.50CHF	91,807
2349	BT GROUP PLC ORD GBP 5.00GBP	32,046
2350	ZURICH FINANCIAL SERSHR CHF 0.10CHF	58,501
2351	CATLIN GROUP LTD ORD USD 0.01GBP	40,085
2352	BRITISH ENERGY GROUPORD GBP 10.00GBP	85,017

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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2353	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2400	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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2361	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2362	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2363	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2364	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2368	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2397	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2398	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2399	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2400	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

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2353	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2354	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
2355	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2356	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2357	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2358	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2359	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2360	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2361	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2362	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2363	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2364	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2365	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2366	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2367	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2368	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2369	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2370	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2371	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2372	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2373	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2374	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2375	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2376	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2377	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2378	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2379	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2380	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2381	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
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2387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
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2389	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2390	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
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2392	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2393	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2394	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2395	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2396	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2397	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2398	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2399	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2400	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4

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2353	SABRE WRMULTISTRAT	1GB465577	GB00B0WMWD03
2354	SABRE WRMULTISTRAT	377327333	GB0009252882
2355	GSA GLOBAL LPS	000911560	GB0002875804
2356	GSA GLOBAL LPS	000917740	GB0000961622
2357	GSA GLOBAL LPS	000928879	GB0001882637
2358	GSA GLOBAL LPS	000930685	GB0001952075
2359	GSA GLOBAL LPS	000938233	GB0002303468
2360	GSA GLOBAL LPS	000938886	GB0002335270
2361	GSA GLOBAL LPS	000941740	GB00B0F99717
2362	GSA GLOBAL LPS	000941914	GB00B1XN5J68
2363	GSA GLOBAL LPS	000947317	GB0003096442
2364	GSA GLOBAL LPS	000953950	GB0003374070
2365	GSA GLOBAL LPS	000963496	GB0003775441
2366	GSA GLOBAL LPS	000977934	GB0004579636
2367	GSA GLOBAL LPS	000983437	GB0004764071
2368	GSA GLOBAL LPS	000987636	GB00B07V4P80
2369	GSA GLOBAL LPS	001001643	GB0005758098
2370	GSA GLOBAL LPS	001031020	GB0007099541
2371	GSA GLOBAL LPS	001040211	GB0007594764
2372	GSA GLOBAL LPS	001050830	GB00B19DVX61
2373	GSA GLOBAL LPS	001065531	GB0008754136
2374	GSA GLOBAL LPS	001074632	IE0009124284
2375	GSA GLOBAL LPS	001077544	GB0031729733
2376	GSA GLOBAL LPS	001077676	GB0009323741
2377	GSA GLOBAL LPS	001081876	GB0009657569
2378	GSA GLOBAL LPS	001428952	GB0006043169
2379	GSA GLOBAL LPS	001433705	GB0008025412
2380	GSA GLOBAL LPS	001440239	GB0008782301
2381	GSA GLOBAL LPS	001464189	DK0060102614
2382	GSA GLOBAL LPS	001475789	GB00B012BV22
2383	GSA GLOBAL LPS	001535293	GB0006462336
2384	GSA GLOBAL LPS	001535368	GB00B1FH8J72
2385	GSA GLOBAL LPS	001596949	GB0002162385
2386	GSA GLOBAL LPS	001724753	FR0000121881
2387	GSA GLOBAL LPS	002091296	GB0005576813
2388	GSA GLOBAL LPS	002211159	IE0033336516
2389	GSA GLOBAL LPS	002525350	GB00B1HTFP68
2390	GSA GLOBAL LPS	002839553	GB0005296354
2391	GSA GLOBAL LPS	003235413	GB00B1YW4409
2392	GSA GLOBAL LPS	003662285	CH0012549785
2393	GSA GLOBAL LPS	004218160	GB0004697420
2394	GSA GLOBAL LPS	005727771	GB0007669376
2395	GSA GLOBAL LPS	005812649	GB0000608009
2396	GSA GLOBAL LPS	006632145	GB0008762899
2397	GSA GLOBAL LPS	006632228	GB00B033F229
2398	GSA GLOBAL LPS	007034283	GB00B04M0Q71
2399	GSA GLOBAL LPS	007867773	GB0001528156
2400	GSA GLOBAL LPS	008876773	GB0002520509

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2353	QINETIQ PLC ORD GBP 1.00GBP	1,982
2354	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	15,839
2355	BRITISH AMERICAN TOBORD GBP 25.00GBP	1,071,617
2356	BALFOUR BEATTY PLC ORD GBP 50.00GBP	1,025,491
2357	CHARTER PLC ORD GBP 2.00GBP	2,258,339
2358	CHLORIDE GROUP ORD GBP 25.00GBP	219,382
2359	ARRIVA PLC ORD GBP 5.00GBP	204,190
2360	CRODA INTERNATIONAL ORD GBP 10.00GBP	142,384
2361	DAVIS SERVICE GROUP ORD GBP 30.00GBP	550,986
2362	DE LA RUE PLC ORD GBP 29.76GBP	2,509,251
2363	ELECTROCOMPONENTS PLORD GBP 10.00GBP	312,296
2364	FINDEL PLC ORD GBP 5.00GBP	313,146
2365	NORTHGATE PLC ORD GBP 5.00GBP	1,248,698
2366	IMI PLC ORD GBP 25.00GBP	1,877,474
2367	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	42,184
2368	COOKSON GROUP PLC ORD GBP 10.00GBP	823,884
2369	MEGGITT PLC ORD GBP 5.00GBP	784,436
2370	PRUDENTIAL PLC ORD GBP 5.00GBP	1,528,614
2371	RPS GROUP PLC ORD GBP 3.00GBP	52,631
2372	INVENSYS PLC ORD GBP 10.00GBP	743,324
2373	TATE & LYLE PLC ORD GBP 25.00GBP	201,446
2374	TULLOW OIL PLC ORD GBP 10.00GBP	858,041
2375	VT GROUP PLC ORD GBP 5.00GBP	214,408
2376	WSP GROUP PLC ORD GBP 5.00GBP	1,054,961
2377	AEGIS GROUP PLC ORD GBP 5.00GBP	1,959,033
2378	WM MORRISON SUPERMARORD GBP 10.00GBP	548,114
2379	SIG PLC ORD GBP 10.00GBP	164,470
2380	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	55,877
2381	NOVO NORDISK A/S SHR DKK 1.00DKK	1,024,115
2382	MARSHALLS PLC ORD GBP 25.00GBP	369,268
2383	UNITED UTILITIES PLCORD GBP 100.00GBP	1,909,859
2384	SEVERN TRENT PLC ORD GBP 97.89GBP	1,583,197
2385	AVIVA PLC ORD GBP 25.00GBP	61,192
2386	HAVAS SA SHR EUR 0.40EUR	1,601,731
2387	GALIFORM PLC ORD GBP 10.00GBP	612,489
2388	IRISH CONTINENTAL GRUNIT EUR 0.65EUR	565,630
2389	SIGNET GROUP PLC ORD USD 0.00GBP	8,810
2390	WORKSPACE GROUP PLC REIT GBP 10.00GBP	667,076
2391	3I GROUP PLC ORD GBP 73.86GBP	1,611,885
2392	SONOVA HOLDING AG SHR CHF 0.05CHF	50,889
2393	JKX OIL & GAS PLC ORD GBP 10.00GBP	1,700,283
2394	ST JAMES'S PLACE PLCORD GBP 15.00GBP	960,893
2395	ATKINS WS PLC ORD GBP 0.50GBP	2,768,280
2396	BG GROUP PLC ORD GBP 10.00GBP	5,551,119
2397	CENTRICA PLC ORD GBP 6.17GBP	1,092,497
2398	SIBIR ENERGY PLC ORD GBP 10.00GBP	1,157,186
2399	INTERSERVE PLC ORD GBP 10.00GBP	1,548,846
2400	ITE GROUP PLC ORD GBP 1.00GBP	81,998

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2401	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2402	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2403	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2404	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2405	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2406	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2407	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2408	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2409	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2410	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2411	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2412	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2413	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2414	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2415	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2416	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2417	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2418	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2419	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2420	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2421	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2422	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2423	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2424	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2425	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2426	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2427	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2439	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2440	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2441	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2442	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2443	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2444	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2445	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2446	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2447	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2448	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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2401	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2402	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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	F	G	H	I	J
2401	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2402	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
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2427	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710049T4
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2438	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005BV3
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2442	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
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2448	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34

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2402	GSA GLOBAL LPS	012099933	GB0007365546
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2407	GSA GLOBAL LPS	021680947	GB0031638363
2408	GSA GLOBAL LPS	021936935	GB0031698896
2409	GSA GLOBAL LPS	026312041	IT0003497176
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2417	GSA GLOBAL LPS	1GB465577	GB00B0WMWD03
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2421	GSA GLOBAL LPS	377327333	GB0009252882
2422	GSA GLOBAL LPS	935491506	IE0004614818
2423	GSA GLOBAL LPS	989576921	DE0005937007
2424	GSA GLOBA LPS	003662285	CH0012549785
2425	GSA GLOBA LPS	011585577	CH0012221716
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2427	BLUEMATRIX MF LPS	000911560	GB0002875804
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2430	BLUEMATRIX MF LPS	001464189	DK0060102614
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2437	TYKHE EUROPEAN LPS	000911560	GB0002875804
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2445	SABRE ENHANCED LPS	000941286	GB0009457366
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2447	SABRE ENHANCED LPS	000963496	GB0003775441
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2401	ANGLO AMERICAN PLC ORD USD 0.54GBP	1,407,071
2402	CARILLION PLC ORD GBP 50.00GBP	1,861,031
2403	TELIASONERA AB SHR SEK 0.00SEK	1,469,897
2404	FRIENDS PROVIDENT PLORD GBP 10.00GBP	1,139,606
2405	BT GROUP PLC ORD GBP 5.00GBP	556,021
2406	XSTRATA PLC ORD USD 0.50GBP	3,390,848
2407	INTERTEK GROUP PLC ORD GBP 1.00GBP	767,574
2408	WILLIAM HILL PLC ORD GBP 10.00GBP	1,923,233
2409	TELECOM ITALIA SHR EUR 0.55EUR	892,827
2410	CATLIN GROUP LTD ORD USD 0.01GBP	627,494
2411	BRITISH ENERGY GROUPORD GBP 10.00GBP	74,266
2412	MICRO FOCUS INTERNATORD GBP 10.00GBP	314,527
2413	FILTRONA PLC ORD GBP 25.00GBP	96,287
2414	TITAN EUROPE PLC/WORORD GBP 40.00GBP	56,273
2415	INTERNATIONAL FERRO ORD NPV GBP	998,278
2416	BRITVIC PLC ORD GBP 20.00GBP	911,912
2417	QINETIQ PLC ORD GBP 1.00GBP	101,396
2418	COLLINS STEWART PLC ORD GBP 25.00GBP	605,729
2419	ATLANTIA SPA SHR EUR 1.00EUR	233,236
2420	AZIMUT HOLDING SPA SHR EUR 0.00EUR	15,895
2421	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	311,408
2422	INDEPENDENT NEWS & MSHR EUR 0.30EUR	951,734
2423	MAN AG SHR 0.00EUR	1,384,989
2424	SONOVA HOLDING AG SHR CHF 0.05CHF	143,071
2425	ABB LTD SHR CHF 2.50CHF	3,153,820
2426	ZURICH FINANCIAL SERSHR CHF 0.10CHF	457,606
2427	BRITISH AMERICAN TOBORD GBP 25.00GBP	374,591
2428	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	73,546
2429	WM MORRISON SUPERMARORD GBP 10.00GBP	793,418
2430	NOVO NORDISK A/S SHR DKK 1.00DKK	442,796
2431	3I GROUP PLC ORD GBP 73.86GBP	36,914
2432	FRIENDS PROVIDENT PLORD GBP 10.00GBP	308,699
2433	BT GROUP PLC ORD GBP 5.00GBP	407,635
2434	ZURICH FINANCIAL SERSHR CHF 0.10CHF	1,177,328
2435	XSTRATA PLC ORD USD 0.50GBP	10,352
2436	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	111,828
2437	BRITISH AMERICAN TOBORD GBP 25.00GBP	48,738
2438	UNITED UTILITIES PLCORD GBP 100.00GBP	61,838
2439	BG GROUP PLC ORD GBP 10.00GBP	156,945
2440	XSTRATA PLC ORD USD 0.50GBP	132,785
2441	MAN AG SHR 0.00EUR	224,239
2442	ASHTEAD GROUP PLC ORD GBP 10.00GBP	237
2443	BRITISH AMERICAN TOBORD GBP 25.00GBP	2,306
2444	CHARTER PLC ORD GBP 2.00GBP	8,088
2445	DAILY MAIL & GENERALORD GBP 12.50GBP	37
2446	DAVIS SERVICE GROUP ORD GBP 30.00GBP	808
2447	NORTHGATE PLC ORD GBP 5.00GBP	3,232
2448	IMI PLC ORD GBP 25.00GBP	5,067

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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	A		B
2449	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2450	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2451	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2496	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

	C	D	E
2449	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2489	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2496	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

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2471	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005DN9
2472	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005DY5
2473	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005DY5
2474	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005DY5
2475	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FJ6
2476	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FJ6
2477	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2478	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2479	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2480	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2481	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2482	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2483	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2484	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2485	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2486	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2487	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2488	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2489	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2490	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2491	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2492	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2493	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2494	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2495	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2496	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1

	K	L	M
2449	SABRE ENHANCED LPS	000987636	GB00B07V4P80
2450	SABRE ENHANCED LPS	001001643	GB0005758098
2451	SABRE ENHANCED LPS	001032051	GB0007188757
2452	SABRE ENHANCED LPS	001428952	GB0006043169
2453	SABRE ENHANCED LPS	001433705	GB0008025412
2454	SABRE ENHANCED LPS	001464189	DK0060102614
2455	SABRE ENHANCED LPS	001787506	GB0006320161
2456	SABRE ENHANCED LPS	002525350	GB00B1HTFP68
2457	SABRE ENHANCED LPS	003235413	GB00B1YW4409
2458	SABRE ENHANCED LPS	003662285	CH0012549785
2459	SABRE ENHANCED LPS	004697405	GB00B11FL290
2460	SABRE ENHANCED LPS	005389119	GB0005622542
2461	SABRE ENHANCED LPS	005812649	GB0000608009
2462	SABRE ENHANCED LPS	006632145	GB0008762899
2463	SABRE ENHANCED LPS	011585577	CH0012221716
2464	SABRE ENHANCED LPS	019031509	GB0030913577
2465	SABRE ENHANCED LPS	020548012	CH0011075394
2466	SABRE ENHANCED LPS	1GB154247	BMG196F11004
2467	SABRE ENHANCED LPS	1GB285595	GB00B04QKW59
2468	SABRE ENHANCED LPS	1GB465577	GB00B0WMWD03
2469	SABRE ENHANCED LPS	377327333	GB0009252882
2470	BREVAN HOWARD LPS	001075829	GB00B1TQY924
2471	BREVAN HOWARD LPS	377327333	GB0009252882
2472	SAC CAPITAL LPS	011585577	CH0012221716
2473	SAC CAPITAL LPS	020548012	CH0011075394
2474	SAC CAPITAL LPS	989576921	DE0005937007
2475	BLACKROCK EU TMT	001075829	GB00B1TQY924
2476	BLACKROCK EU TMT	1GB975708	GB00B1ZBKY84
2477	TYKHE EUROPEAN LPS	000911560	GB0002875804
2478	TYKHE EUROPEAN LPS	000917740	GB0000961622
2479	TYKHE EUROPEAN LPS	000928879	GB0001882637
2480	TYKHE EUROPEAN LPS	000938233	GB0002303468
2481	TYKHE EUROPEAN LPS	000938886	GB0002335270
2482	TYKHE EUROPEAN LPS	000941914	GB00B1XN5J68
2483	TYKHE EUROPEAN LPS	000977934	GB0004579636
2484	TYKHE EUROPEAN LPS	000987636	GB00B07V4P80
2485	TYKHE EUROPEAN LPS	001001643	GB0005758098
2486	TYKHE EUROPEAN LPS	001031020	GB0007099541
2487	TYKHE EUROPEAN LPS	001050830	GB00B19DVX61
2488	TYKHE EUROPEAN LPS	001074632	IE0009124284
2489	TYKHE EUROPEAN LPS	001075829	GB00B1TQY924
2490	TYKHE EUROPEAN LPS	001081876	GB0009657569
2491	TYKHE EUROPEAN LPS	001428952	GB0006043169
2492	TYKHE EUROPEAN LPS	001469360	GB0009697037
2493	TYKHE EUROPEAN LPS	001535293	GB0006462336
2494	TYKHE EUROPEAN LPS	001787506	GB0006320161
2495	TYKHE EUROPEAN LPS	004033007	GB0003452173
2496	TYKHE EUROPEAN LPS	004677886	GB00B1L8B624

	N	O
2449	COOKSON GROUP PLC ORD GBP 10.00GBP	3,028
2450	MEGGITT PLC ORD GBP 5.00GBP	11,040
2451	RIO TINTO PLC ORD GBP 10.00GBP	5,588
2452	WM MORRISON SUPERMARORD GBP 10.00GBP	4,012
2453	SIG PLC ORD GBP 10.00GBP	1,567
2454	NOVO NORDISK A/S SHR DKK 1.00DKK	23,161
2455	INTERNATIONAL POWER ORD GBP 0.50GBP	1,362
2456	SIGNET GROUP PLC ORD USD 0.00GBP	63
2457	3I GROUP PLC ORD GBP 73.86GBP	3,449
2458	SONOVA HOLDING AG SHR CHF 0.05CHF	1,818
2459	BRIT INSURANCE HOLDIORD GBP 75.00GBP	1,940
2460	MILLENNIUM & COPTHORORD GBP 30.00GBP	11,480
2461	ATKINS WS PLC ORD GBP 0.50GBP	9,533
2462	BG GROUP PLC ORD GBP 10.00GBP	14,209
2463	ABB LTD SHR CHF 2.50CHF	7,420
2464	BT GROUP PLC ORD GBP 5.00GBP	2,588
2465	ZURICH FINANCIAL SERSHR CHF 0.10CHF	4,713
2466	CATLIN GROUP LTD ORD USD 0.01GBP	3,242
2467	BRITISH ENERGY GROUPORD GBP 10.00GBP	6,855
2468	QINETIQ PLC ORD GBP 1.00GBP	157
2469	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	1,276
2470	UNITED BUSINESS MEDIORD GBP 33.80GBP	156,331
2471	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	648
2472	ABB LTD SHR CHF 2.50CHF	1,257,634
2473	ZURICH FINANCIAL SERSHR CHF 0.10CHF	975,013
2474	MAN AG SHR 0.00EUR	1,090,657
2475	UNITED BUSINESS MEDIORD GBP 33.80GBP	6,325
2476	MONEYSUPERMARKET.COMORD GBP 0.02GBP	32,489
2477	BRITISH AMERICAN TOBORD GBP 25.00GBP	1,269,641
2478	BALFOUR BEATTY PLC ORD GBP 50.00GBP	2,018,369
2479	CHARTER PLC ORD GBP 2.00GBP	652,632
2480	ARRIVA PLC ORD GBP 5.00GBP	491,888
2481	CRODA INTERNATIONAL ORD GBP 10.00GBP	62,623
2482	DE LA RUE PLC ORD GBP 29.76GBP	1,093,770
2483	IMI PLC ORD GBP 25.00GBP	1,489,488
2484	COOKSON GROUP PLC ORD GBP 10.00GBP	937,328
2485	MEGGITT PLC ORD GBP 5.00GBP	131,873
2486	PRUDENTIAL PLC ORD GBP 5.00GBP	33,630
2487	INVENSYS PLC ORD GBP 10.00GBP	506,447
2488	TULLOW OIL PLC ORD GBP 10.00GBP	532,725
2489	UNITED BUSINESS MEDIORD GBP 33.80GBP	411,619
2490	AEGIS GROUP PLC ORD GBP 5.00GBP	733,506
2491	WM MORRISON SUPERMARORD GBP 10.00GBP	189,562
2492	BABCOCK INTERNATIONAORD GBP 60.00GBP	138,372
2493	UNITED UTILITIES PLCORD GBP 100.00GBP	756,530
2494	INTERNATIONAL POWER ORD GBP 0.50GBP	430,058
2495	FIRSTGROUP PLC ORD GBP 5.00GBP	67,508
2496	ENTERPRISE INNS PLC ORD GBP 2.50GBP	22,296

	P	Q
2449	0183	
2450	0183	
2451	0183	
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2453	0183	
2454	0183	
2455	0183	
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2490	0183	
2491	0183	
2492	0183	
2493	0183	
2494	0183	
2495	0183	
2496	0183	

	A		B
2497	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2498	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2499	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2500	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2501	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2502	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2503	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2504	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2505	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2506	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2507	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2508	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2509	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2510	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2511	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2512	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2513	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2514	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2515	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2516	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2517	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2518	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2519	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2520	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2521	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2522	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2523	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2524	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2525	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2526	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2527	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2528	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2529	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2530	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2531	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2532	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2533	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2534	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2535	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2536	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2537	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2538	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2539	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2540	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2541	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2542	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2543	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2544	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

	C	D	E
2497	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2498	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2499	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2500	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2501	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2502	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2503	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2504	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2505	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2506	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2507	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2508	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2509	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2510	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2511	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2512	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2513	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2514	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2515	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2516	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2517	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2518	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2519	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2520	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2521	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2522	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2523	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2524	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2525	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2526	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2527	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2528	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2529	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2530	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2531	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2532	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2533	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2534	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2535	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2536	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2537	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2538	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2539	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2540	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2541	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2542	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2543	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2544	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2497	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2498	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2499	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2500	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2501	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2502	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2503	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2504	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2505	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2506	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2507	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2508	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005G22
2509	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005GZ9
2510	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005GZ9
2511	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005GZ9
2512	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005GZ9
2513	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005GZ9
2514	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005GZ9
2515	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005GZ9
2516	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2517	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2518	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2519	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2520	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2521	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2522	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2523	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2524	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2525	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2526	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
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2531	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2532	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2533	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2534	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2535	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2536	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2537	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2538	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2539	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2540	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005HJ4
2541	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005L18
2542	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005L18
2543	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005L18
2544	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005L18

	K	L	M
2497	TYKHE EUROPEAN LPS	005389119	GB0005622542
2498	TYKHE EUROPEAN LPS	005727771	GB0007669376
2499	TYKHE EUROPEAN LPS	005812649	GB0000608009
2500	TYKHE EUROPEAN LPS	006632145	GB0008762899
2501	TYKHE EUROPEAN LPS	011717451	GB00B1XZS820
2502	TYKHE EUROPEAN LPS	012099933	GB0007365546
2503	TYKHE EUROPEAN LPS	017685728	GB0030559776
2504	TYKHE EUROPEAN LPS	021026364	GB0031411001
2505	TYKHE EUROPEAN LPS	021680947	GB0031638363
2506	TYKHE EUROPEAN LPS	1GB154247	BMG196F11004
2507	TYKHE EUROPEAN LPS	989576921	DE0005937007
2508	MAJRSTIC FUND	011585577	CH0012221716
2509	MAJESTIC FUND LTD	000977934	GB0004579636
2510	MAJESTIC FUND LTD	001032051	GB0007188757
2511	MAJESTIC FUND LTD	001074632	IE0009124284
2512	MAJESTIC FUND LTD	006632145	GB0008762899
2513	MAJESTIC FUND LTD	011717451	GB00B1XZS820
2514	MAJESTIC FUND LTD	021026364	GB0031411001
2515	MAJESTIC FUND LTD	989576921	DE0005937007
2516	IVC LPS	000917740	GB0000961622
2517	IVC LPS	000938886	GB0002335270
2518	IVC LPS	000941286	GB0009457366
2519	IVC LPS	000941740	GB00B0F99717
2520	IVC LPS	000947317	GB0003096442
2521	IVC LPS	000983437	GB0004764071
2522	IVC LPS	001001643	GB0005758098
2523	IVC LPS	001031020	GB0007099541
2524	IVC LPS	001065531	GB0008754136
2525	IVC LPS	001081876	GB0009657569
2526	IVC LPS	001428952	GB0006043169
2527	IVC LPS	001535368	GB00B1FH8J72
2528	IVC LPS	001596949	GB0002162385
2529	IVC LPS	001787506	GB0006320161
2530	IVC LPS	004033007	GB0003452173
2531	IVC LPS	004697405	GB00B11FL290
2532	IVC LPS	005389119	GB0005622542
2533	IVC LPS	006632145	GB0008762899
2534	IVC LPS	006632228	GB00B033F229
2535	IVC LPS	011717451	GB00B1XZS820
2536	IVC LPS	012099933	GB0007365546
2537	IVC LPS	017685728	GB0030559776
2538	IVC LPS	019031509	GB0030913577
2539	IVC LPS	021026364	GB0031411001
2540	IVC LPS	989576921	DE0005937007
2541	ANIMA SGR SPA LPS	015047996	SE0000667925
2542	ANIMA SGR SPA LPS	019031509	GB0030913577
2543	ANIMA SGR SPA LPS	020548012	CH0011075394
2544	ANIMA SGR SPA LPS	026312041	IT0003497176

	N	O
2497	MILLENNIUM & COPTHORORD GBP 30.00GBP	198,700
2498	ST JAMES'S PLACE PLCORD GBP 15.00GBP	571,749
2499	ATKINS WS PLC ORD GBP 0.50GBP	1,398,635
2500	BG GROUP PLC ORD GBP 10.00GBP	3,495,926
2501	ANGLO AMERICAN PLC ORD USD 0.54GBP	236,818
2502	CARILLION PLC ORD GBP 50.00GBP	1,649,266
2503	FRIENDS PROVIDENT PLORD GBP 10.00GBP	137,885
2504	XSTRATA PLC ORD USD 0.50GBP	3,475,202
2505	INTERTEK GROUP PLC ORD GBP 1.00GBP	49,133
2506	CATLIN GROUP LTD ORD USD 0.01GBP	278,013
2507	MAN AG SHR 0.00EUR	7,372,839
2508	ABB LTD SHR CHF 2.50CHF	82,551
2509	IMI PLC ORD GBP 25.00GBP	42,989
2510	RIO TINTO PLC ORD GBP 10.00GBP	32,145
2511	TULLOW OIL PLC ORD GBP 10.00GBP	46,518
2512	BG GROUP PLC ORD GBP 10.00GBP	90,070
2513	ANGLO AMERICAN PLC ORD USD 0.54GBP	49,563
2514	XSTRATA PLC ORD USD 0.50GBP	72,647
2515	MAN AG SHR 0.00EUR	91,906
2516	BALFOUR BEATTY PLC ORD GBP 50.00GBP	21,439
2517	CRODA INTERNATIONAL ORD GBP 10.00GBP	7,439
2518	DAILY MAIL & GENERALORD GBP 12.50GBP	776
2519	DAVIS SERVICE GROUP ORD GBP 30.00GBP	13,216
2520	ELECTROCOMPONENTS PLORD GBP 10.00GBP	14,394
2521	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	8,482
2522	MEGGITT PLC ORD GBP 5.00GBP	15,611
2523	PRUDENTIAL PLC ORD GBP 5.00GBP	2,626
2524	TATE & LYLE PLC ORD GBP 25.00GBP	14,621
2525	AEGIS GROUP PLC ORD GBP 5.00GBP	5,769
2526	WM MORRISON SUPERMARORD GBP 10.00GBP	18,354
2527	SEVERN TRENT PLC ORD GBP 97.89GBP	8,077
2528	AVIVA PLC ORD GBP 25.00GBP	264
2529	INTERNATIONAL POWER ORD GBP 0.50GBP	13,939
2530	FIRSTGROUP PLC ORD GBP 5.00GBP	66
2531	BRIT INSURANCE HOLDIORD GBP 75.00GBP	10,357
2532	MILLENNIUM & COPTHORORD GBP 30.00GBP	54,278
2533	BG GROUP PLC ORD GBP 10.00GBP	2,636
2534	CENTRICA PLC ORD GBP 6.17GBP	19,838
2535	ANGLO AMERICAN PLC ORD USD 0.54GBP	3,688
2536	CARILLION PLC ORD GBP 50.00GBP	23,132
2537	FRIENDS PROVIDENT PLORD GBP 10.00GBP	15,424
2538	BT GROUP PLC ORD GBP 5.00GBP	24,642
2539	XSTRATA PLC ORD USD 0.50GBP	2,341
2540	MAN AG SHR 0.00EUR	51,188
2541	TELIASONERA AB SHR SEK 0.00EUR	5,666,197
2542	BT GROUP PLC ORD GBP 5.00GBP	17,484,677
2543	ZURICH FINANCIAL SERSHR CHF 0.10CHF	5,095,581
2544	TELECOM ITALIA SHR EUR 0.55EUR	6,451,826

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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2497	0183	
2498	0183	
2499	0183	
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2501	0183	
2502	0183	
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2544	0183	

	A		B
2545	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2546	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2547	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2548	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2549	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2550	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2551	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2552	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2553	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2554	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2555	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2556	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2557	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2558	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2559	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2560	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2561	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2562	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2563	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2564	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2565	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2566	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2567	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2568	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2569	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2570	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2571	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2572	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2573	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2574	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2575	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2576	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2577	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2578	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2579	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2580	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2581	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2582	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2583	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2584	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2585	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2586	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2587	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2588	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2589	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2590	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2591	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2592	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

	C	D	E
2545	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2546	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2547	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2548	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2549	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2550	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2551	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2552	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2553	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2555	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2556	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2557	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2558	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2559	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2560	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2561	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2562	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2563	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2564	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2565	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2566	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2567	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2568	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2570	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2571	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2572	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2573	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2574	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2575	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2576	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2577	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2578	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2579	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2580	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2581	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2582	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2583	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2584	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2585	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2586	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2587	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2588	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2589	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2590	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2591	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2592	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2545	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005L18
2546	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2547	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2548	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2549	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2550	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2551	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2552	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2553	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2554	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2555	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2556	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2557	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2558	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2559	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2560	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2561	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2562	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2563	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2564	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2565	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2566	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2567	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2568	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2569	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2570	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
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2572	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2573	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2574	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2575	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2576	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2577	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2578	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2579	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2580	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2581	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2582	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2583	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2584	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2585	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2586	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2587	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2588	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2589	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2590	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2591	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2592	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5

	K	L	M
2545	ANIMA SGR SPA LPS	377327333	GB0009252882
2546	ERGOS OFFSHORE	000941286	GB0009457366
2547	ERGOS OFFSHORE	000941914	GB00B1XN5J68
2548	ERGOS OFFSHORE	000983437	GB0004764071
2549	ERGOS OFFSHORE	001065531	GB0008754136
2550	ERGOS OFFSHORE	001077544	GB0031729733
2551	ERGOS OFFSHORE	001469360	GB0009697037
2552	ERGOS OFFSHORE	001535293	GB0006462336
2553	ERGOS OFFSHORE	001535368	GB00B1FH8J72
2554	ERGOS OFFSHORE	003235413	GB00B1YW4409
2555	ERGOS OFFSHORE	006632145	GB0008762899
2556	ERGOS OFFSHORE	021680947	GB0031638363
2557	ERGOS OFFSHORE	1GB285595	GB00B04QKW59
2558	ERGOS OFFSHORE	1GB465577	GB00B0WMWD03
2559	ERGOS OFFSHORE	935491506	IE0004614818
2560	32 CAPITAL LPS	000917740	GB0000961622
2561	32 CAPITAL LPS	000938233	GB0002303468
2562	32 CAPITAL LPS	000941286	GB0009457366
2563	32 CAPITAL LPS	000941740	GB00B0F99717
2564	32 CAPITAL LPS	000941914	GB00B1XN5J68
2565	32 CAPITAL LPS	000947317	GB0003096442
2566	32 CAPITAL LPS	000953950	GB0003374070
2567	32 CAPITAL LPS	001031020	GB0007099541
2568	32 CAPITAL LPS	001433705	GB0008025412
2569	32 CAPITAL LPS	001464189	DK0060102614
2570	32 CAPITAL LPS	001469360	GB0009697037
2571	32 CAPITAL LPS	001475789	GB00B012BV22
2572	32 CAPITAL LPS	001596949	GB0002162385
2573	32 CAPITAL LPS	001831723	AT0000743059
2574	32 CAPITAL LPS	002525350	GB00B1HTFP68
2575	32 CAPITAL LPS	002839553	GB0005296354
2576	32 CAPITAL LPS	003662285	CH0012549785
2577	32 CAPITAL LPS	004033007	GB0003452173
2578	32 CAPITAL LPS	004218160	GB0004697420
2579	32 CAPITAL LPS	004677886	GB00B1L8B624
2580	32 CAPITAL LPS	004697405	GB00B11FL290
2581	32 CAPITAL LPS	005389119	GB0005622542
2582	32 CAPITAL LPS	005727771	GB0007669376
2583	32 CAPITAL LPS	005812649	GB0000608009
2584	32 CAPITAL LPS	006632145	GB0008762899
2585	32 CAPITAL LPS	006632228	GB00B033F229
2586	32 CAPITAL LPS	007867773	GB0001528156
2587	32 CAPITAL LPS	008876773	GB0002520509
2588	32 CAPITAL LPS	009741521	GB0032143033
2589	32 CAPITAL LPS	011585577	CH0012221716
2590	32 CAPITAL LPS	017685728	GB0030559776
2591	32 CAPITAL LPS	019031509	GB0030913577
2592	32 CAPITAL LPS	021680947	GB0031638363

	N	O
2545	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	3,504,740
2546	DAILY MAIL & GENERALORD GBP 12.50GBP	85
2547	DE LA RUE PLC ORD GBP 29.76GBP	36,414
2548	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	9,325
2549	TATE & LYLE PLC ORD GBP 25.00GBP	28,506
2550	VT GROUP PLC ORD GBP 5.00GBP	17,357
2551	BABCOCK INTERNATIONAORD GBP 60.00GBP	4,106
2552	UNITED UTILITIES PLCORD GBP 100.00GBP	64,156
2553	SEVERN TRENT PLC ORD GBP 97.89GBP	85,344
2554	3I GROUP PLC ORD GBP 73.86GBP	30,555
2555	BG GROUP PLC ORD GBP 10.00GBP	11,693
2556	INTERTEK GROUP PLC ORD GBP 1.00GBP	2,134
2557	BRITISH ENERGY GROUPORD GBP 10.00GBP	162,333
2558	QINETIQ PLC ORD GBP 1.00GBP	104
2559	INDEPENDENT NEWS & MSHR EUR 0.30EUR	28,542
2560	BALFOUR BEATTY PLC ORD GBP 50.00GBP	72,350
2561	ARRIVA PLC ORD GBP 5.00GBP	427,085
2562	DAILY MAIL & GENERALORD GBP 12.50GBP	7,587
2563	DAVIS SERVICE GROUP ORD GBP 30.00GBP	140,355
2564	DE LA RUE PLC ORD GBP 29.76GBP	725,523
2565	ELECTROCOMPONENTS PLORD GBP 10.00GBP	601,027
2566	FINDEL PLC ORD GBP 5.00GBP	115,515
2567	PRUDENTIAL PLC ORD GBP 5.00GBP	988,027
2568	SIG PLC ORD GBP 10.00GBP	7,946
2569	NOVO NORDISK A/S SHR DKK 1.00DKK	1,784,508
2570	BABCOCK INTERNATIONAORD GBP 60.00GBP	247,690
2571	MARSHALLS PLC ORD GBP 25.00GBP	193,173
2572	AVIVA PLC ORD GBP 25.00GBP	14,103
2573	OMV AG SHR EUR 0.00EUR	944,188
2574	SIGNET GROUP PLC ORD USD 0.00GBP	2,979
2575	WORKSPACE GROUP PLC REIT GBP 10.00GBP	202,113
2576	SONOVA HOLDING AG SHR CHF 0.05CHF	305,092
2577	FIRSTGROUP PLC ORD GBP 5.00GBP	181,681
2578	JKX OIL & GAS PLC ORD GBP 10.00GBP	282,595
2579	ENTERPRISE INNS PLC ORD GBP 2.50GBP	249,182
2580	BRIT INSURANCE HOLDIORD GBP 75.00GBP	134,215
2581	MILLENNIUM & COPTHORORD GBP 30.00GBP	117,009
2582	ST JAMES'S PLACE PLCORD GBP 15.00GBP	71,037
2583	ATKINS WS PLC ORD GBP 0.50GBP	51,354
2584	BG GROUP PLC ORD GBP 10.00GBP	4,121,455
2585	CENTRICA PLC ORD GBP 6.17GBP	214,177
2586	INTERSERVE PLC ORD GBP 10.00GBP	13,379
2587	ITE GROUP PLC ORD GBP 1.00GBP	117,443
2588	BEAZLEY GROUP PLC ORD GBP 5.00GBP	131,685
2589	ABB LTD SHR CHF 2.50CHF	1,117,458
2590	FRIENDS PROVIDENT PLORD GBP 10.00GBP	582,030
2591	BT GROUP PLC ORD GBP 5.00GBP	103,168
2592	INTERTEK GROUP PLC ORD GBP 1.00GBP	75,202

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LEHMAN BROTHERS HOLDINGS, INC.

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	A		B
2593	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2594	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2595	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2596	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2597	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2598	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2599	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2600	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2601	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2602	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2603	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2604	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2605	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2606	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2607	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2608	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2609	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2610	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2611	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2612	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2613	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2614	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2615	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2618	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2619	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2621	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2623	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2624	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2625	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2626	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2630	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2631	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2632	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2633	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2634	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2635	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2637	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2638	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2639	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2640	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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2593	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2594	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2595	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2637	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2638	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2639	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2640	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2593	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2594	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2595	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
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2597	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2598	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
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2637	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MT6
2638	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005NF5
2639	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005NF5
2640	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005NF5

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2593	32 CAPITAL LPS	021936935	GB0031698896
2594	32 CAPITAL LPS	1GB330656	GB00B079W581
2595	32 CAPITAL LPS	1GB338949	GB00B0744359
2596	32 CAPITAL LPS	1GB465577	GB00B0WMWD03
2597	32 CAPITAL LPS	1GB774580	GB00B1H0K107
2598	32 CAPITAL LPS	1IE846290	IE00B1RR8406
2599	32 CAPITAL LPS	1IT101617	IT0003506190
2600	32 CAPITAL LPS	989576921	DE0005937007
2601	TYKHE FUND LPS	000911560	GB0002875804
2602	TYKHE FUND LPS	000917740	GB0000961622
2603	TYKHE FUND LPS	000928879	GB0001882637
2604	TYKHE FUND LPS	000938233	GB0002303468
2605	TYKHE FUND LPS	000938886	GB0002335270
2606	TYKHE FUND LPS	000941914	GB00B1XN5J68
2607	TYKHE FUND LPS	000977934	GB0004579636
2608	TYKHE FUND LPS	001001643	GB0005758098
2609	TYKHE FUND LPS	001050830	GB00B19DVX61
2610	TYKHE FUND LPS	001074632	IE0009124284
2611	TYKHE FUND LPS	001075829	GB00B1TQY924
2612	TYKHE FUND LPS	001081876	GB0009657569
2613	TYKHE FUND LPS	001428952	GB0006043169
2614	TYKHE FUND LPS	001535293	GB0006462336
2615	TYKHE FUND LPS	005727771	GB0007669376
2616	TYKHE FUND LPS	005812649	GB0000608009
2617	TYKHE FUND LPS	006632145	GB0008762899
2618	TYKHE FUND LPS	012099933	GB0007365546
2619	TYKHE FUND LPS	021026364	GB0031411001
2620	TYKHE FUND LPS	989576921	DE0005937007
2621	MILLENIUM PARTNERS	000924852	GB00B1RZDL64
2622	MILLENIUM PARTNERS	000941914	GB00B1XN5J68
2623	MILLENIUM PARTNERS	000947317	GB0003096442
2624	MILLENIUM PARTNERS	001001643	GB0005758098
2625	MILLENIUM PARTNERS	001065531	GB0008754136
2626	MILLENIUM PARTNERS	001074632	IE0009124284
2627	MILLENIUM PARTNERS	001077544	GB0031729733
2628	MILLENIUM PARTNERS	001428952	GB0006043169
2629	MILLENIUM PARTNERS	001535293	GB0006462336
2630	MILLENIUM PARTNERS	001535368	GB00B1FH8J72
2631	MILLENIUM PARTNERS	001596949	GB0002162385
2632	MILLENIUM PARTNERS	003235413	GB00B1YW4409
2633	MILLENIUM PARTNERS	004677886	GB00B1L8B624
2634	MILLENIUM PARTNERS	006632145	GB0008762899
2635	MILLENIUM PARTNERS	012099933	GB0007365546
2636	MILLENIUM PARTNERS	1GB285595	GB00B04QKW59
2637	MILLENIUM PARTNERS	377327333	GB0009252882
2638	LAZARD FRERES& CO.	000941914	GB00B1XN5J68
2639	LAZARD FRERES& CO.	001031020	GB0007099541
2640	LAZARD FRERES& CO.	001032051	GB0007188757

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2593	WILLIAM HILL PLC ORD GBP 10.00GBP	130,492
2594	MICRO FOCUS INTERNATORD GBP 10.00GBP	26,877
2595	FILTRONA PLC ORD GBP 25.00GBP	34,630
2596	QINETIQ PLC ORD GBP 1.00GBP	24,448
2597	COLLINS STEWART PLC ORD GBP 25.00GBP	197,832
2598	SMURFIT KAPPA GROUP SHR EUR 0.00EUR	337,674
2599	ATLANTIA SPA SHR EUR 1.00EUR	280,055
2600	MAN AG SHR 0.00EUR	918,624
2601	BRITISH AMERICAN TOBORD GBP 25.00GBP	142,270
2602	BALFOUR BEATTY PLC ORD GBP 50.00GBP	223,837
2603	CHARTER PLC ORD GBP 2.00GBP	153,396
2604	ARRIVA PLC ORD GBP 5.00GBP	147,425
2605	CRODA INTERNATIONAL ORD GBP 10.00GBP	8,888
2606	DE LA RUE PLC ORD GBP 29.76GBP	62,629
2607	IMI PLC ORD GBP 25.00GBP	172,853
2608	MEGGITT PLC ORD GBP 5.00GBP	37,529
2609	INVENSYS PLC ORD GBP 10.00GBP	75,183
2610	TULLOW OIL PLC ORD GBP 10.00GBP	88,211
2611	UNITED BUSINESS MEDIORD GBP 33.80GBP	19,198
2612	AEGIS GROUP PLC ORD GBP 5.00GBP	72,534
2613	WM MORRISON SUPERMARORD GBP 10.00GBP	26,451
2614	UNITED UTILITIES PLCORD GBP 100.00GBP	54,909
2615	ST JAMES'S PLACE PLCORD GBP 15.00GBP	29,337
2616	ATKINS WS PLC ORD GBP 0.50GBP	255,634
2617	BG GROUP PLC ORD GBP 10.00GBP	14,377
2618	CARILLION PLC ORD GBP 50.00GBP	113,256
2619	XSTRATA PLC ORD USD 0.50GBP	382,026
2620	MAN AG SHR 0.00EUR	290,842
2621	CAIRN ENERGY PLC ORD GBP 6.15GBP	409,318
2622	DE LA RUE PLC ORD GBP 29.76GBP	422,399
2623	ELECTROCOMPONENTS PLORD GBP 10.00GBP	17,064
2624	MEGGITT PLC ORD GBP 5.00GBP	27,636
2625	TATE & LYLE PLC ORD GBP 25.00GBP	274,037
2626	TULLOW OIL PLC ORD GBP 10.00GBP	438,408
2627	VT GROUP PLC ORD GBP 5.00GBP	27,792
2628	WM MORRISON SUPERMARORD GBP 10.00GBP	82,991
2629	UNITED UTILITIES PLCORD GBP 100.00GBP	307,595
2630	SEVERN TRENT PLC ORD GBP 97.89GBP	80,096
2631	AVIVA PLC ORD GBP 25.00GBP	5,779
2632	3I GROUP PLC ORD GBP 73.86GBP	112,797
2633	ENTERPRISE INNS PLC ORD GBP 2.50GBP	206,119
2634	BG GROUP PLC ORD GBP 10.00GBP	427,658
2635	CARILLION PLC ORD GBP 50.00GBP	157,407
2636	BRITISH ENERGY GROUPORD GBP 10.00GBP	596,181
2637	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	40,553
2638	DE LA RUE PLC ORD GBP 29.76GBP	12,269
2639	PRUDENTIAL PLC ORD GBP 5.00GBP	6,109
2640	RIO TINTO PLC ORD GBP 10.00GBP	10,842

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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2641	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2642	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2643	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2644	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2645	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2646	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2647	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2648	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2649	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2658	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2687	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2688	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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2641	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2642	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2643	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2644	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2649	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2686	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2687	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2688	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2641	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005NF5
2642	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005NF5
2643	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005NF5
2644	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005NF5
2645	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
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2648	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
2649	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
2650	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
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2656	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
2657	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005SB9
2658	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005SB9
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2662	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005SB9
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2665	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005SB9
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2668	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005SB9
2669	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005SB9
2670	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005SB9
2671	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2672	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2673	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2674	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2675	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2676	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2677	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2678	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2679	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2680	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2681	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2682	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2683	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2684	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2685	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2686	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2687	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2688	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2

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2641	LAZARD FRERES& CO.	004218160	GB0004697420
2642	LAZARD FRERES& CO.	019031509	GB0030913577
2643	LAZARD FRERES& CO.	021026364	GB0031411001
2644	LAZARD FRERES& CO.	377327333	GB0009252882
2645	QUANTMETRICS LPS	000941286	GB0009457366
2646	QUANTMETRICS LPS	000941914	GB00B1XN5J68
2647	QUANTMETRICS LPS	000983437	GB0004764071
2648	QUANTMETRICS LPS	001065531	GB0008754136
2649	QUANTMETRICS LPS	001077544	GB0031729733
2650	QUANTMETRICS LPS	001469360	GB0009697037
2651	QUANTMETRICS LPS	001535293	GB0006462336
2652	QUANTMETRICS LPS	001535368	GB00B1FH8J72
2653	QUANTMETRICS LPS	003235413	GB00B1YW4409
2654	QUANTMETRICS LPS	021680947	GB0031638363
2655	QUANTMETRICS LPS	1GB285595	GB00B04QKW59
2656	QUANTMETRICS LPS	1GB465577	GB00B0WMWD03
2657	FDO PARTNERS LPS	000928879	GB0001882637
2658	FDO PARTNERS LPS	000947317	GB0003096442
2659	FDO PARTNERS LPS	001032051	GB0007188757
2660	FDO PARTNERS LPS	001074632	IE0009124284
2661	FDO PARTNERS LPS	001077676	GB0009323741
2662	FDO PARTNERS LPS	001440239	GB0008782301
2663	FDO PARTNERS LPS	001475789	GB00B012BV22
2664	FDO PARTNERS LPS	002839553	GB0005296354
2665	FDO PARTNERS LPS	005812649	GB0000608009
2666	FDO PARTNERS LPS	006632145	GB0008762899
2667	FDO PARTNERS LPS	019031509	GB0030913577
2668	FDO PARTNERS LPS	021026364	GB0031411001
2669	FDO PARTNERS LPS	1GB330656	GB00B079W581
2670	FDO PARTNERS LPS	1GB338949	GB00B0744359
2671	BGI EOS LPS	000917740	GB0000961622
2672	BGI EOS LPS	000924852	GB00B1RZDL64
2673	BGI EOS LPS	000941286	GB0009457366
2674	BGI EOS LPS	001031020	GB0007099541
2675	BGI EOS LPS	001074632	IE0009124284
2676	BGI EOS LPS	001075829	GB00B1TQY924
2677	BGI EOS LPS	001081876	GB0009657569
2678	BGI EOS LPS	001428952	GB0006043169
2679	BGI EOS LPS	001440239	GB0008782301
2680	BGI EOS LPS	001535368	GB00B1FH8J72
2681	BGI EOS LPS	001596949	GB0002162385
2682	BGI EOS LPS	001787506	GB0006320161
2683	BGI EOS LPS	003662285	CH0012549785
2684	BGI EOS LPS	005389119	GB0005622542
2685	BGI EOS LPS	006632145	GB0008762899
2686	BGI EOS LPS	006632228	GB00B033F229
2687	BGI EOS LPS	015049901	SE0000667925
2688	BGI EOS LPS	017685728	GB0030559776

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2641	JKX OIL & GAS PLC ORD GBP 10.00GBP	7,229
2642	BT GROUP PLC ORD GBP 5.00GBP	19,740
2643	XSTRATA PLC ORD USD 0.50GBP	20,210
2644	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	9,679
2645	DAILY MAIL & GENERALORD GBP 12.50GBP	203
2646	DE LA RUE PLC ORD GBP 29.76GBP	86,484
2647	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	22,148
2648	TATE & LYLE PLC ORD GBP 25.00GBP	67,701
2649	VT GROUP PLC ORD GBP 5.00GBP	41,222
2650	BABCOCK INTERNATIONAORD GBP 60.00GBP	9,752
2651	UNITED UTILITIES PLCORD GBP 100.00GBP	152,370
2652	SEVERN TRENT PLC ORD GBP 97.89GBP	202,691
2653	3I GROUP PLC ORD GBP 73.86GBP	72,567
2654	INTERTEK GROUP PLC ORD GBP 1.00GBP	5,068
2655	BRITISH ENERGY GROUPORD GBP 10.00GBP	385,541
2656	QINETIQ PLC ORD GBP 1.00GBP	248
2657	CHARTER PLC ORD GBP 2.00GBP	2,222
2658	ELECTROCOMPONENTS PLORD GBP 10.00GBP	7,530
2659	RIO TINTO PLC ORD GBP 10.00GBP	28,945
2660	TULLOW OIL PLC ORD GBP 10.00GBP	24,690
2661	WSP GROUP PLC ORD GBP 5.00GBP	955
2662	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	15
2663	MARSHALLS PLC ORD GBP 25.00GBP	3,257
2664	WORKSPACE GROUP PLC REIT GBP 10.00GBP	419
2665	ATKINS WS PLC ORD GBP 0.50GBP	3,778
2666	BG GROUP PLC ORD GBP 10.00GBP	11,310
2667	BT GROUP PLC ORD GBP 5.00GBP	48,837
2668	XSTRATA PLC ORD USD 0.50GBP	57,181
2669	MICRO FOCUS INTERNATORD GBP 10.00GBP	3,479
2670	FILTRONA PLC ORD GBP 25.00GBP	94
2671	BALFOUR BEATTY PLC ORD GBP 50.00GBP	538,199
2672	CAIRN ENERGY PLC ORD GBP 6.15GBP	337,580
2673	DAILY MAIL & GENERALORD GBP 12.50GBP	7,828
2674	PRUDENTIAL PLC ORD GBP 5.00GBP	106,992
2675	TULLOW OIL PLC ORD GBP 10.00GBP	392,625
2676	UNITED BUSINESS MEDIORD GBP 33.80GBP	2,367
2677	AEGIS GROUP PLC ORD GBP 5.00GBP	291,363
2678	WM MORRISON SUPERMARORD GBP 10.00GBP	1,482,557
2679	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	12,093
2680	SEVERN TRENT PLC ORD GBP 97.89GBP	218,412
2681	AVIVA PLC ORD GBP 25.00GBP	2,871
2682	INTERNATIONAL POWER ORD GBP 0.50GBP	1,612,030
2683	SONOVA HOLDING AG SHR CHF 0.05CHF	35,356
2684	MILLENNIUM & COPTHORORD GBP 30.00GBP	54,304
2685	BG GROUP PLC ORD GBP 10.00GBP	4,148,555
2686	CENTRICA PLC ORD GBP 6.17GBP	968,607
2687	TELIASONERA AB SHR SEK 0.00SEK	570,535
2688	FRIENDS PROVIDENT PLORD GBP 10.00GBP	672,036

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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2689	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2690	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2691	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2692	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2693	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2694	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2695	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2696	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2697	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2698	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2699	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2700	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2701	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2702	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2703	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2704	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2711	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2712	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2713	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2714	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2715	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2716	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2717	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2718	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2719	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2727	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2734	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2736	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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2689	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2690	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2691	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2692	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2736	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

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2689	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2690	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2691	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2692	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2693	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005YK2
2694	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034Y9
2695	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034Y9
2696	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034Y9
2697	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034Y9
2698	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034Y9
2699	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034Y9
2700	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720039N8
2701	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720039N8
2702	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720039N8
2703	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720039N8
2704	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2705	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2706	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2707	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
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2727	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2728	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2729	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2730	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2731	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2732	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2733	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2734	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2735	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2736	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1

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2689	BGI EOS LPS	020548012	CH0011075394
2690	BGI EOS LPS	021026364	GB0031411001
2691	BGI EOS LPS	1GB285595	GB00B04QKW59
2692	BGI EOS LPS	1GB425175	GB00B0N8QD54
2693	BGI EOS LPS	1IT101617	IT0003506190
2694	TYKE FUND GB LPS	000983437	GB0004764071
2695	TYKE FUND GB LPS	001032051	GB0007188757
2696	TYKE FUND GB LPS	011717451	GB00B1XZS820
2697	TYKE FUND GB LPS	019031509	GB0030913577
2698	TYKE FUND GB LPS	021026364	GB0031411001
2699	TYKE FUND GB LPS	377327333	GB0009252882
2700	TUDOR LPS	000911560	GB0002875804
2701	TUDOR LPS	000917740	GB0000961622
2702	TUDOR LPS	000983437	GB0004764071
2703	TUDOR LPS	021936935	GB0031698896
2704	QUANTLAB LPS	000911560	GB0002875804
2705	QUANTLAB LPS	000917740	GB0000961622
2706	QUANTLAB LPS	000941740	GB00B0F99717
2707	QUANTLAB LPS	000941914	GB00B1XN5J68
2708	QUANTLAB LPS	000947317	GB0003096442
2709	QUANTLAB LPS	000977934	GB0004579636
2710	QUANTLAB LPS	001031020	GB0007099541
2711	QUANTLAB LPS	001081876	GB0009657569
2712	QUANTLAB LPS	001475789	GB00B012BV22
2713	QUANTLAB LPS	001545102	GB0001742393
2714	QUANTLAB LPS	001787506	GB0006320161
2715	QUANTLAB LPS	003235413	GB00B1YW4409
2716	QUANTLAB LPS	004033007	GB0003452173
2717	QUANTLAB LPS	004218160	GB0004697420
2718	QUANTLAB LPS	004697405	GB00B11FL290
2719	QUANTLAB LPS	005727771	GB0007669376
2720	QUANTLAB LPS	006632228	GB00B033F229
2721	QUANTLAB LPS	008876773	GB0002520509
2722	QUANTLAB LPS	011585577	CH0012221716
2723	QUANTLAB LPS	011717451	GB00B1XZS820
2724	QUANTLAB LPS	021936935	GB0031698896
2725	QUANTLAB LPS	1GB465577	GB00B0WMWD03
2726	QUANTLAB LPS	1GB774580	GB00B1H0K107
2727	QUANTLAB LPS	989576921	DE0005937007
2728	TEWKS GBP LPS	000911560	GB0002875804
2729	TEWKS GBP LPS	000917740	GB0000961622
2730	TEWKS GBP LPS	000924852	GB00B1RZDL64
2731	TEWKS GBP LPS	000928879	GB0001882637
2732	TEWKS GBP LPS	000930685	GB0001952075
2733	TEWKS GBP LPS	000938233	GB0002303468
2734	TEWKS GBP LPS	000938886	GB0002335270
2735	TEWKS GBP LPS	000941286	GB0009457366
2736	TEWKS GBP LPS	000941740	GB00B0F99717

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2689	ZURICH FINANCIAL SERSHR CHF 0.10CHF	1,228,841
2690	XSTRATA PLC ORD USD 0.50GBP	1,779,809
2691	BRITISH ENERGY GROUPORD GBP 10.00GBP	514,340
2692	BRITVIC PLC ORD GBP 20.00GBP	132,686
2693	ATLANTIA SPA SHR EUR 1.00EUR	295,006
2694	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	20,454
2695	RIO TINTO PLC ORD GBP 10.00GBP	49,531
2696	ANGLO AMERICAN PLC ORD USD 0.54GBP	62,520
2697	BT GROUP PLC ORD GBP 5.00GBP	248,650
2698	XSTRATA PLC ORD USD 0.50GBP	90,700
2699	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	39,057
2700	BRITISH AMERICAN TOBORD GBP 25.00GBP	34,490
2701	BALFOUR BEATTY PLC ORD GBP 50.00GBP	2,192
2702	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	13,389
2703	WILLIAM HILL PLC ORD GBP 10.00GBP	15,046
2704	BRITISH AMERICAN TOBORD GBP 25.00GBP	61,305
2705	BALFOUR BEATTY PLC ORD GBP 50.00GBP	14,221
2706	DAVIS SERVICE GROUP ORD GBP 30.00GBP	2,340
2707	DE LA RUE PLC ORD GBP 29.76GBP	110,171
2708	ELECTROCOMPONENTS PLORD GBP 10.00GBP	9,554
2709	IMI PLC ORD GBP 25.00GBP	4,052
2710	PRUDENTIAL PLC ORD GBP 5.00GBP	27,465
2711	AEGIS GROUP PLC ORD GBP 5.00GBP	58,604
2712	MARSHALLS PLC ORD GBP 25.00GBP	2,747
2713	GCAP MEDIA PLC ORD GBP 2.50GBP	2,418
2714	INTERNATIONAL POWER ORD GBP 0.50GBP	73,792
2715	3I GROUP PLC ORD GBP 73.86GBP	134,695
2716	FIRSTGROUP PLC ORD GBP 5.00GBP	811
2717	JKX OIL & GAS PLC ORD GBP 10.00GBP	27,166
2718	BRIT INSURANCE HOLDIORD GBP 75.00GBP	48
2719	ST JAMES'S PLACE PLCORD GBP 15.00GBP	5,461
2720	CENTRICA PLC ORD GBP 6.17GBP	330,153
2721	ITE GROUP PLC ORD GBP 1.00GBP	6,296
2722	ABB LTD SHR CHF 2.50CHF	2,317,216
2723	ANGLO AMERICAN PLC ORD USD 0.54GBP	37,045
2724	WILLIAM HILL PLC ORD GBP 10.00GBP	30,653
2725	QINETIQ PLC ORD GBP 1.00GBP	669
2726	COLLINS STEWART PLC ORD GBP 25.00GBP	5,804
2727	MAN AG SHR 0.00EUR	11,197
2728	BRITISH AMERICAN TOBORD GBP 25.00GBP	60,907
2729	BALFOUR BEATTY PLC ORD GBP 50.00GBP	144,450
2730	CAIRN ENERGY PLC ORD GBP 6.15GBP	307
2731	CHARTER PLC ORD GBP 2.00GBP	930
2732	CHLORIDE GROUP ORD GBP 25.00GBP	36,404
2733	ARRIVA PLC ORD GBP 5.00GBP	199,378
2734	CRODA INTERNATIONAL ORD GBP 10.00GBP	31,570
2735	DAILY MAIL & GENERALORD GBP 12.50GBP	23
2736	DAVIS SERVICE GROUP ORD GBP 30.00GBP	82,546

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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2737	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2752	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2753	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2754	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2755	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2756	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2757	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2758	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2759	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2760	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2761	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2762	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2763	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2764	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2765	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2766	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2767	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2768	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2769	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2770	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2771	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2772	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2773	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2774	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2775	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2776	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2777	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2778	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2779	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2780	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2781	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2782	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2783	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2784	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2737	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2738	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2739	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2740	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2741	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2742	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2743	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2744	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2745	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2746	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2747	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2748	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2749	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2750	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2751	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2752	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2753	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2754	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2755	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2756	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2757	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2758	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2759	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2760	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2761	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2762	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2763	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2764	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2765	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2766	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2767	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2768	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2769	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2770	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2771	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2772	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2773	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2774	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2775	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2776	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2777	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2778	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2779	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2780	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2781	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2782	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2783	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2784	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720043B8

	K	L	M
2737	TEWKS GBP LPS	000947317	GB0003096442
2738	TEWKS GBP LPS	000963496	GB0003775441
2739	TEWKS GBP LPS	000977934	GB0004579636
2740	TEWKS GBP LPS	000983437	GB0004764071
2741	TEWKS GBP LPS	000987636	GB00B07V4P80
2742	TEWKS GBP LPS	001001643	GB0005758098
2743	TEWKS GBP LPS	001031020	GB0007099541
2744	TEWKS GBP LPS	001050830	GB00B19DVX61
2745	TEWKS GBP LPS	001065531	GB0008754136
2746	TEWKS GBP LPS	001070929	GB0002570330
2747	TEWKS GBP LPS	001074632	IE0009124284
2748	TEWKS GBP LPS	001077676	GB0009323741
2749	TEWKS GBP LPS	001081876	GB0009657569
2750	TEWKS GBP LPS	001428952	GB0006043169
2751	TEWKS GBP LPS	001440239	GB0008782301
2752	TEWKS GBP LPS	001535368	GB00B1FH8J72
2753	TEWKS GBP LPS	001545102	GB0001742393
2754	TEWKS GBP LPS	001596949	GB0002162385
2755	TEWKS GBP LPS	002091296	GB0005576813
2756	TEWKS GBP LPS	002839553	GB0005296354
2757	TEWKS GBP LPS	004033007	GB0003452173
2758	TEWKS GBP LPS	004218160	GB0004697420
2759	TEWKS GBP LPS	004677886	GB00B1L8B624
2760	TEWKS GBP LPS	004697405	GB00B11FL290
2761	TEWKS GBP LPS	005389119	GB0005622542
2762	TEWKS GBP LPS	005727771	GB0007669376
2763	TEWKS GBP LPS	005812649	GB0000608009
2764	TEWKS GBP LPS	006632145	GB0008762899
2765	TEWKS GBP LPS	006632228	GB00B033F229
2766	TEWKS GBP LPS	007867773	GB0001528156
2767	TEWKS GBP LPS	008876773	GB0002520509
2768	TEWKS GBP LPS	009741521	GB0032143033
2769	TEWKS GBP LPS	011717451	GB00B1XZS820
2770	TEWKS GBP LPS	012099933	GB0007365546
2771	TEWKS GBP LPS	019031509	GB0030913577
2772	TEWKS GBP LPS	021026364	GB0031411001
2773	TEWKS GBP LPS	021680947	GB0031638363
2774	TEWKS GBP LPS	021936935	GB0031698896
2775	TEWKS GBP LPS	1GB131104	GB0033990283
2776	TEWKS GBP LPS	1GB285595	GB00B04QKW59
2777	TEWKS GBP LPS	1GB330656	GB00B079W581
2778	TEWKS GBP LPS	1GB338949	GB00B0744359
2779	TEWKS GBP LPS	1GB387722	AU0000XINAK8
2780	TEWKS GBP LPS	1GB425175	GB00B0N8QD54
2781	TEWKS GBP LPS	1GB465577	GB00B0WMWD03
2782	TEWKS GBP LPS	1GB774580	GB00B1H0K107
2783	TEWKS GBP LPS	377327333	GB0009252882
2784	TEWKS EUR LPS	001831723	AT0000743059

	N	O
2737	ELECTROCOMPONENTS PLORD GBP 10.00GBP	1,191
2738	NORTHGATE PLC ORD GBP 5.00GBP	55,591
2739	IMI PLC ORD GBP 25.00GBP	43,061
2740	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	7,396
2741	COOKSON GROUP PLC ORD GBP 10.00GBP	721
2742	MEGGITT PLC ORD GBP 5.00GBP	284
2743	PRUDENTIAL PLC ORD GBP 5.00GBP	2,401,562
2744	INVENSYS PLC ORD GBP 10.00GBP	6,756
2745	TATE & LYLE PLC ORD GBP 25.00GBP	143,388
2746	TDG PLC ORD GBP 1.00GBP	1,356,682
2747	TULLOW OIL PLC ORD GBP 10.00GBP	402,639
2748	WSP GROUP PLC ORD GBP 5.00GBP	60,739
2749	AEGIS GROUP PLC ORD GBP 5.00GBP	158,440
2750	WM MORRISON SUPERMARORD GBP 10.00GBP	33,876
2751	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	379,395
2752	SEVERN TRENT PLC ORD GBP 97.89GBP	2,006,567
2753	GCAP MEDIA PLC ORD GBP 2.50GBP	761,628
2754	AVIVA PLC ORD GBP 25.00GBP	109,371
2755	GALIFORM PLC ORD GBP 10.00GBP	39,665
2756	WORKSPACE GROUP PLC REIT GBP 10.00GBP	62,813
2757	FIRSTGROUP PLC ORD GBP 5.00GBP	145,816
2758	JKX OIL & GAS PLC ORD GBP 10.00GBP	72,711
2759	ENTERPRISE INNS PLC ORD GBP 2.50GBP	1,671
2760	BRIT INSURANCE HOLDIORD GBP 75.00GBP	71,859
2761	MILLENNIUM & COPTHORORD GBP 30.00GBP	339,862
2762	ST JAMES'S PLACE PLCORD GBP 15.00GBP	130,507
2763	ATKINS WS PLC ORD GBP 0.50GBP	312,818
2764	BG GROUP PLC ORD GBP 10.00GBP	2,937,824
2765	CENTRICA PLC ORD GBP 6.17GBP	146,397
2766	INTERSERVE PLC ORD GBP 10.00GBP	97,314
2767	ITE GROUP PLC ORD GBP 1.00GBP	1,288
2768	BEAZLEY GROUP PLC ORD GBP 5.00GBP	47,120
2769	ANGLO AMERICAN PLC ORD USD 0.54GBP	81,770
2770	CARILLION PLC ORD GBP 50.00GBP	5,956
2771	BT GROUP PLC ORD GBP 5.00GBP	66,427
2772	XSTRATA PLC ORD USD 0.50GBP	99,265
2773	INTERTEK GROUP PLC ORD GBP 1.00GBP	8,703
2774	WILLIAM HILL PLC ORD GBP 10.00GBP	30,492
2775	ARICOM PLC ORD GBP 0.10GBP	30,237
2776	BRITISH ENERGY GROUPORD GBP 10.00GBP	10,580
2777	MICRO FOCUS INTERNATORD GBP 10.00GBP	15,150
2778	FILTRONA PLC ORD GBP 25.00GBP	18,725
2779	INTERNATIONAL FERRO ORD NPV GBP	170,763
2780	BRITVIC PLC ORD GBP 20.00GBP	115,862
2781	QINETIQ PLC ORD GBP 1.00GBP	17,349
2782	COLLINS STEWART PLC ORD GBP 25.00GBP	43,145
2783	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	961
2784	OMV AG SHR EUR 0.00EUR	2,494

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2737	0183	
2738	0183	
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2784	0183	

	A		B
2785	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2786	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2787	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2788	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2789	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2790	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2791	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2792	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2793	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2794	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2795	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2796	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2797	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2798	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2799	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2800	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2801	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2802	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2803	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2804	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2805	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2806	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2807	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2808	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2809	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2810	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2811	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2812	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2813	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2814	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2815	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2816	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2817	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2818	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2819	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2820	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2821	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2822	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2823	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2824	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2825	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2826	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2827	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2828	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2829	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2830	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2831	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2832	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

	C	D	E
2785	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2786	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2787	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2788	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2789	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2790	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2791	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2792	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2793	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2794	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2795	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2796	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2797	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2798	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2799	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2800	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2801	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2802	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2803	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2804	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2805	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2806	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2807	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2808	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2809	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2810	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2811	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2812	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2813	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2814	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2815	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2816	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2817	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2818	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2819	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2820	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2821	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2822	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2823	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2824	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2825	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2826	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2827	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2828	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2829	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2830	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2831	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2832	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2785	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720043B8
2786	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720043B8
2787	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720043B8
2788	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720043D4
2789	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2790	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2791	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2792	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
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2785	TEWKS EUR LPS	015049901	SE0000667925
2786	TEWKS EUR LPS	1IT212893	IT0003261697
2787	TEWKS EUR LPS	989576921	DE0005937007
2788	TEWKS CHF LPS	003662285	CH0012549785
2789	SABRE STYLE	000909606	GB0000536739
2790	SABRE STYLE	000911560	GB0002875804
2791	SABRE STYLE	000928879	GB0001882637
2792	SABRE STYLE	000941286	GB0009457366
2793	SABRE STYLE	000941740	GB00B0F99717
2794	SABRE STYLE	000963496	GB0003775441
2795	SABRE STYLE	000977934	GB0004579636
2796	SABRE STYLE	000987636	GB00B07V4P80
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2798	SABRE STYLE	001032051	GB0007188757
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2805	SABRE STYLE	003662285	CH0012549785
2806	SABRE STYLE	004697405	GB00B11FL290
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2810	SABRE STYLE	011585577	CH0012221716
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2814	SABRE STYLE	1GB285595	GB00B04QKW59
2815	SABRE STYLE	1GB465577	GB00B0WMWD03
2816	SABRE STYLE	377327333	GB0009252882
2817	THYKE LONG ONLY GB	000911560	GB0002875804
2818	THYKE LONG ONLY GB	000917740	GB0000961622
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2823	THYKE LONG ONLY GB	001050830	GB00B19DVX61
2824	THYKE LONG ONLY GB	001075829	GB00B1TQY924
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2826	THYKE LONG ONLY GB	001469360	GB0009697037
2827	THYKE LONG ONLY GB	001535293	GB0006462336
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2830	THYKE LONG ONLY GB	005812649	GB0000608009
2831	THYKE LONG ONLY GB	006632145	GB0008762899
2832	THYKE LONG ONLY GB	011717451	GB00B1XZS820

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2785	TELIASONERA AB SHR SEK 0.00SEK	4,505
2786	AZIMUT HOLDING SPA SHR EUR 0.00EUR	358,857
2787	MAN AG SHR 0.00EUR	1,858,770
2788	SONOVA HOLDING AG SHR CHF 0.05CHF	388
2789	ASHTEAD GROUP PLC ORD GBP 10.00GBP	15,838
2790	BRITISH AMERICAN TOBORD GBP 25.00GBP	142,097
2791	CHARTER PLC ORD GBP 2.00GBP	495,777
2792	DAILY MAIL & GENERALORD GBP 12.50GBP	2,254
2793	DAVIS SERVICE GROUP ORD GBP 30.00GBP	49,515
2794	NORTHGATE PLC ORD GBP 5.00GBP	197,677
2795	IMI PLC ORD GBP 25.00GBP	310,693
2796	COOKSON GROUP PLC ORD GBP 10.00GBP	185,745
2797	MEGGITT PLC ORD GBP 5.00GBP	687,183
2798	RIO TINTO PLC ORD GBP 10.00GBP	342,613
2799	WM MORRISON SUPERMARORD GBP 10.00GBP	247,229
2800	SIG PLC ORD GBP 10.00GBP	96,045
2801	NOVO NORDISK A/S SHR DKK 1.00DKK	1,420,778
2802	INTERNATIONAL POWER ORD GBP 0.50GBP	83,695
2803	SIGNET GROUP PLC ORD USD 0.00GBP	3,856
2804	3I GROUP PLC ORD GBP 73.86GBP	211,717
2805	SONOVA HOLDING AG SHR CHF 0.05CHF	112,537
2806	BRIT INSURANCE HOLDIORD GBP 75.00GBP	118,856
2807	MILLENNIUM & COPTHORORD GBP 30.00GBP	704,805
2808	ATKINS WS PLC ORD GBP 0.50GBP	582,771
2809	BG GROUP PLC ORD GBP 10.00GBP	870,483
2810	ABB LTD SHR CHF 2.50CHF	454,232
2811	BT GROUP PLC ORD GBP 5.00GBP	158,569
2812	ZURICH FINANCIAL SERSHR CHF 0.10CHF	289,091
2813	CATLIN GROUP LTD ORD USD 0.01GBP	198,340
2814	BRITISH ENERGY GROUPORD GBP 10.00GBP	420,663
2815	QINETIQ PLC ORD GBP 1.00GBP	9,807
2816	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	78,369
2817	BRITISH AMERICAN TOBORD GBP 25.00GBP	393,398
2818	BALFOUR BEATTY PLC ORD GBP 50.00GBP	628,509
2819	CHARTER PLC ORD GBP 2.00GBP	2,789
2820	DE LA RUE PLC ORD GBP 29.76GBP	686,681
2821	IMI PLC ORD GBP 25.00GBP	651,889
2822	COOKSON GROUP PLC ORD GBP 10.00GBP	587,781
2823	INVENSYS PLC ORD GBP 10.00GBP	225,237
2824	UNITED BUSINESS MEDIORD GBP 33.80GBP	151,303
2825	AEGIS GROUP PLC ORD GBP 5.00GBP	353,593
2826	BABCOCK INTERNATIONAORD GBP 60.00GBP	134,076
2827	UNITED UTILITIES PLCORD GBP 100.00GBP	637,899
2828	MILLENNIUM & COPTHORORD GBP 30.00GBP	205,626
2829	ST JAMES'S PLACE PLCORD GBP 15.00GBP	502,427
2830	ATKINS WS PLC ORD GBP 0.50GBP	820,863
2831	BG GROUP PLC ORD GBP 10.00GBP	1,257,958
2832	ANGLO AMERICAN PLC ORD USD 0.54GBP	233,435

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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	A		B
2833	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2834	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2835	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2879	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2880	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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2834	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2865	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
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2867	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2868	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2869	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2870	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2871	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2872	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2873	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2874	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2875	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2876	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2877	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2878	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2879	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2880	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8

	K	L	M
2833	THYKE LONG ONLY GB	012099933	GB0007365546
2834	THYKE LONG ONLY GB	017685728	GB0030559776
2835	THYKE LONG ONLY GB	021026364	GB0031411001
2836	THYKE LONG ONLY GB	1GB154247	BMG196F11004
2837	THYKE LONG ONLY GB	1GB465577	GB00B0WMWD03
2838	THYKE LONG ONLY EU	989576921	DE0005937007
2839	RIVOLI EQUITY FUND	000911560	GB0002875804
2840	RIVOLI EQUITY FUND	000917740	GB0000961622
2841	RIVOLI EQUITY FUND	000924852	GB00B1RZDL64
2842	RIVOLI EQUITY FUND	000926519	GB0001726081
2843	RIVOLI EQUITY FUND	000928879	GB0001882637
2844	RIVOLI EQUITY FUND	000938233	GB0002303468
2845	RIVOLI EQUITY FUND	000938886	GB0002335270
2846	RIVOLI EQUITY FUND	000941740	GB00B0F99717
2847	RIVOLI EQUITY FUND	000947317	GB0003096442
2848	RIVOLI EQUITY FUND	000953950	GB0003374070
2849	RIVOLI EQUITY FUND	001001643	GB0005758098
2850	RIVOLI EQUITY FUND	001031020	GB0007099541
2851	RIVOLI EQUITY FUND	001032051	GB0007188757
2852	RIVOLI EQUITY FUND	001050830	GB00B19DVX61
2853	RIVOLI EQUITY FUND	001065531	GB0008754136
2854	RIVOLI EQUITY FUND	001074632	IE0009124284
2855	RIVOLI EQUITY FUND	001440239	GB0008782301
2856	RIVOLI EQUITY FUND	001464189	DK0060102614
2857	RIVOLI EQUITY FUND	001475789	GB00B012BV22
2858	RIVOLI EQUITY FUND	001535368	GB00B1FH8J72
2859	RIVOLI EQUITY FUND	001596949	GB0002162385
2860	RIVOLI EQUITY FUND	001787506	GB0006320161
2861	RIVOLI EQUITY FUND	002091296	GB0005576813
2862	RIVOLI EQUITY FUND	002525350	GB00B1HTFP68
2863	RIVOLI EQUITY FUND	002839553	GB0005296354
2864	RIVOLI EQUITY FUND	003235413	GB00B1YW4409
2865	RIVOLI EQUITY FUND	003662285	CH0012549785
2866	RIVOLI EQUITY FUND	004218160	GB0004697420
2867	RIVOLI EQUITY FUND	004697405	GB00B11FL290
2868	RIVOLI EQUITY FUND	005812649	GB0000608009
2869	RIVOLI EQUITY FUND	006632145	GB0008762899
2870	RIVOLI EQUITY FUND	006632228	GB00B033F229
2871	RIVOLI EQUITY FUND	009741521	GB0032143033
2872	RIVOLI EQUITY FUND	011717451	GB00B1XZS820
2873	RIVOLI EQUITY FUND	012099933	GB0007365546
2874	RIVOLI EQUITY FUND	019031509	GB0030913577
2875	RIVOLI EQUITY FUND	020548012	CH0011075394
2876	RIVOLI EQUITY FUND	021026364	GB0031411001
2877	RIVOLI EQUITY FUND	1GB338949	GB00B0744359
2878	RIVOLI EQUITY FUND	1IT101617	IT0003506190
2879	RIVOLI EQUITY FUND	1IT212893	IT0003261697
2880	RIVOLI EQUITY FUND	377327333	GB0009252882

	N	O
2833	CARILLION PLC ORD GBP 50.00GBP	768,767
2834	FRIENDS PROVIDENT PLORD GBP 10.00GBP	111,765
2835	XSTRATA PLC ORD USD 0.50GBP	1,090,622
2836	CATLIN GROUP LTD ORD USD 0.01GBP	136,849
2837	QINETIQ PLC ORD GBP 1.00GBP	5,654
2838	MAN AG SHR 0.00EUR	3,141,091
2839	BRITISH AMERICAN TOBORD GBP 25.00GBP	51,476
2840	BALFOUR BEATTY PLC ORD GBP 50.00GBP	11,365
2841	CAIRN ENERGY PLC ORD GBP 6.15GBP	6,884
2842	CAPE PLC ORD GBP 25.00GBP	4,017
2843	CHARTER PLC ORD GBP 2.00GBP	13,796
2844	ARRIVA PLC ORD GBP 5.00GBP	7,966
2845	CRODA INTERNATIONAL ORD GBP 10.00GBP	1,358
2846	DAVIS SERVICE GROUP ORD GBP 30.00GBP	13,006
2847	ELECTROCOMPONENTS PLORD GBP 10.00GBP	8,169
2848	FINDEL PLC ORD GBP 5.00GBP	36,169
2849	MEGGITT PLC ORD GBP 5.00GBP	34,292
2850	PRUDENTIAL PLC ORD GBP 5.00GBP	35,896
2851	RIO TINTO PLC ORD GBP 10.00GBP	16,670
2852	INVENSYS PLC ORD GBP 10.00GBP	75
2853	TATE & LYLE PLC ORD GBP 25.00GBP	7,469
2854	TULLOW OIL PLC ORD GBP 10.00GBP	83,247
2855	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	1,991
2856	NOVO NORDISK A/S SHR DKK 1.00DKK	25,382
2857	MARSHALLS PLC ORD GBP 25.00GBP	2,342
2858	SEVERN TRENT PLC ORD GBP 97.89GBP	45,501
2859	AVIVA PLC ORD GBP 25.00GBP	210
2860	INTERNATIONAL POWER ORD GBP 0.50GBP	3,242
2861	GALIFORM PLC ORD GBP 10.00GBP	7,629
2862	SIGNET GROUP PLC ORD USD 0.00GBP	19
2863	WORKSPACE GROUP PLC REIT GBP 10.00GBP	14,051
2864	3I GROUP PLC ORD GBP 73.86GBP	145
2865	SONOVA HOLDING AG SHR CHF 0.05CHF	11,341
2866	JKX OIL & GAS PLC ORD GBP 10.00GBP	21,444
2867	BRIT INSURANCE HOLDIORD GBP 75.00GBP	3,410
2868	ATKINS WS PLC ORD GBP 0.50GBP	41,871
2869	BG GROUP PLC ORD GBP 10.00GBP	92,945
2870	CENTRICA PLC ORD GBP 6.17GBP	10,130
2871	BEAZLEY GROUP PLC ORD GBP 5.00GBP	10,867
2872	ANGLO AMERICAN PLC ORD USD 0.54GBP	4,026
2873	CARILLION PLC ORD GBP 50.00GBP	4,225
2874	BT GROUP PLC ORD GBP 5.00GBP	137
2875	ZURICH FINANCIAL SERSHR CHF 0.10CHF	11,050
2876	XSTRATA PLC ORD USD 0.50GBP	5,730
2877	FILTRONA PLC ORD GBP 25.00GBP	952
2878	ATLANTIA SPA SHR EUR 1.00EUR	37,775
2879	AZIMUT HOLDING SPA SHR EUR 0.00EUR	12,755
2880	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	1,052

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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2833	0183	
2834	0183	
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2877	0183	
2878	0183	
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2880	0183	

	A		B
2881	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2882	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2883	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2884	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2885	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2886	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2887	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2888	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2889	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2890	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2891	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2892	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2893	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2894	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2895	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2896	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2897	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2898	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2899	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2900	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2901	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2902	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2903	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2904	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2905	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2906	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2907	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2908	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2909	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2910	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2911	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2912	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2913	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2914	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2915	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2916	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2917	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2918	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2919	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2920	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2921	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2922	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2923	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2924	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2925	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2926	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2927	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2928	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

	C	D	E
2881	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2882	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2883	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2884	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2885	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2886	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2887	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2888	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2889	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2890	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2891	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2892	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2893	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2894	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2895	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2896	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2897	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2898	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2899	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2900	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2901	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2902	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2903	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2904	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2907	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2908	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2909	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2910	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2911	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2912	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2913	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2914	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2915	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2916	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2917	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2918	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2919	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2920	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2921	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2922	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2923	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2924	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2925	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2926	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2927	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2928	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2881	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004K94
2882	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004K94
2883	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004K94
2884	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004K94
2885	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004K94
2886	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2887	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2888	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2889	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2890	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2891	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2892	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2893	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2894	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2895	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
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2903	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2904	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2905	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
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2927	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2928	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72

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2881	PIONEER MAC70	000941286	GB0009457366
2882	PIONEER MAC70	001001643	GB0005758098
2883	PIONEER MAC70	001081876	GB0009657569
2884	PIONEER MAC70	019031509	GB0030913577
2885	PIONEER MAC70	1GB846958	IE00B1RR8406
2886	GSA -(GBP FLOW)	000911560	GB0002875804
2887	GSA -(GBP FLOW)	000917740	GB0000961622
2888	GSA -(GBP FLOW)	000926519	GB0001726081
2889	GSA -(GBP FLOW)	000928879	GB0001882637
2890	GSA -(GBP FLOW)	000930685	GB0001952075
2891	GSA -(GBP FLOW)	000938233	GB0002303468
2892	GSA -(GBP FLOW)	000938886	GB0002335270
2893	GSA -(GBP FLOW)	000941740	GB00B0F99717
2894	GSA -(GBP FLOW)	000941914	GB00B1XN5J68
2895	GSA -(GBP FLOW)	000947317	GB0003096442
2896	GSA -(GBP FLOW)	000953950	GB0003374070
2897	GSA -(GBP FLOW)	000963496	GB0003775441
2898	GSA -(GBP FLOW)	000977934	GB0004579636
2899	GSA -(GBP FLOW)	000983437	GB0004764071
2900	GSA -(GBP FLOW)	000987636	GB00B07V4P80
2901	GSA -(GBP FLOW)	001001643	GB0005758098
2902	GSA -(GBP FLOW)	001031020	GB0007099541
2903	GSA -(GBP FLOW)	001032051	GB0007188757
2904	GSA -(GBP FLOW)	001040211	GB0007594764
2905	GSA -(GBP FLOW)	001050830	GB00B19DVX61
2906	GSA -(GBP FLOW)	001065531	GB0008754136
2907	GSA -(GBP FLOW)	001070929	GB0002570330
2908	GSA -(GBP FLOW)	001077544	GB0031729733
2909	GSA -(GBP FLOW)	001077676	GB0009323741
2910	GSA -(GBP FLOW)	001081876	GB0009657569
2911	GSA -(GBP FLOW)	001428952	GB0006043169
2912	GSA -(GBP FLOW)	001433705	GB0008025412
2913	GSA -(GBP FLOW)	001440239	GB0008782301
2914	GSA -(GBP FLOW)	001475789	GB00B012BV22
2915	GSA -(GBP FLOW)	001535293	GB0006462336
2916	GSA -(GBP FLOW)	001535368	GB00B1FH8J72
2917	GSA -(GBP FLOW)	001596949	GB0002162385
2918	GSA -(GBP FLOW)	002091296	GB0005576813
2919	GSA -(GBP FLOW)	002525350	GB00B1HTFP68
2920	GSA -(GBP FLOW)	003235413	GB00B1YW4409
2921	GSA -(GBP FLOW)	004218160	GB0004697420
2922	GSA -(GBP FLOW)	004697405	GB00B11FL290
2923	GSA -(GBP FLOW)	005389119	GB0005622542
2924	GSA -(GBP FLOW)	005727771	GB0007669376
2925	GSA -(GBP FLOW)	005812649	GB0000608009
2926	GSA -(GBP FLOW)	006632145	GB0008762899
2927	GSA -(GBP FLOW)	006632228	GB00B033F229
2928	GSA -(GBP FLOW)	007034283	GB00B04M0Q71

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2881	DAILY MAIL & GENERALORD GBP 12.50GBP	17,780
2882	MEGGITT PLC ORD GBP 5.00GBP	483,195
2883	AEGIS GROUP PLC ORD GBP 5.00GBP	357,468
2884	BT GROUP PLC ORD GBP 5.00GBP	1,345,312
2885	SMURFIT KAPPA GROUP ORD EUR 0.00EUR	654,107
2886	BRITISH AMERICAN TOBORD GBP 25.00GBP	200,256
2887	BALFOUR BEATTY PLC ORD GBP 50.00GBP	281,351
2888	CAPE PLC ORD GBP 25.00GBP	22,798
2889	CHARTER PLC ORD GBP 2.00GBP	1,860,224
2890	CHLORIDE GROUP ORD GBP 25.00GBP	46,299
2891	ARRIVA PLC ORD GBP 5.00GBP	992,721
2892	CRODA INTERNATIONAL ORD GBP 10.00GBP	135,018
2893	DAVIS SERVICE GROUP ORD GBP 30.00GBP	151,114
2894	DE LA RUE PLC ORD GBP 29.76GBP	2,917,893
2895	ELECTROCOMPONENTS PLORD GBP 10.00GBP	1,232,350
2896	FINDEL PLC ORD GBP 5.00GBP	12,214
2897	NORTHGATE PLC ORD GBP 5.00GBP	601,525
2898	IMI PLC ORD GBP 25.00GBP	1,057,966
2899	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	76,067
2900	COOKSON GROUP PLC ORD GBP 10.00GBP	692,441
2901	MEGGITT PLC ORD GBP 5.00GBP	2,379,752
2902	PRUDENTIAL PLC ORD GBP 5.00GBP	1,011,103
2903	RIO TINTO PLC ORD GBP 10.00GBP	284,006
2904	RPS GROUP PLC ORD GBP 3.00GBP	20,976
2905	INVENSYS PLC ORD GBP 10.00GBP	409,963
2906	TATE & LYLE PLC ORD GBP 25.00GBP	278,828
2907	TDG PLC ORD GBP 1.00GBP	17,562
2908	VT GROUP PLC ORD GBP 5.00GBP	271,658
2909	WSP GROUP PLC ORD GBP 5.00GBP	2,255
2910	AEGIS GROUP PLC ORD GBP 5.00GBP	436,366
2911	WM MORRISON SUPERMARORD GBP 10.00GBP	1,255,131
2912	SIG PLC ORD GBP 10.00GBP	358,568
2913	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	708,670
2914	MARSHALLS PLC ORD GBP 25.00GBP	182,453
2915	UNITED UTILITIES PLCORD GBP 100.00GBP	1,868,833
2916	SEVERN TRENT PLC ORD GBP 97.89GBP	1,082,754
2917	AVIVA PLC ORD GBP 25.00GBP	25,104
2918	GALIFORM PLC ORD GBP 10.00GBP	299,394
2919	SIGNET GROUP PLC ORD USD 0.00GBP	4,413
2920	3I GROUP PLC ORD GBP 73.86GBP	787,126
2921	JKX OIL & GAS PLC ORD GBP 10.00GBP	8,945
2922	BRIT INSURANCE HOLDIORD GBP 75.00GBP	186,785
2923	MILLENNIUM & COPTHORORD GBP 30.00GBP	337,695
2924	ST JAMES'S PLACE PLCORD GBP 15.00GBP	247,697
2925	ATKINS WS PLC ORD GBP 0.50GBP	1,629,171
2926	BG GROUP PLC ORD GBP 10.00GBP	4,451,232
2927	CENTRICA PLC ORD GBP 6.17GBP	769,475
2928	SIBIR ENERGY PLC ORD GBP 10.00GBP	486

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2929	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2930	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2931	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2932	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2933	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2934	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2935	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2936	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2937	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2938	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2939	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2940	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2941	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2942	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2943	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2944	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2945	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2946	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2947	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2948	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2949	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2950	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2951	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2952	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2953	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2954	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2955	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2956	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2957	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2958	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2959	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2960	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2961	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2962	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2963	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2964	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2965	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2966	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2967	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2968	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2969	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2970	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2971	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2972	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2973	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2974	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2975	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2976	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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2929	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2930	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2931	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2932	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2933	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2934	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2935	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2936	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2937	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2938	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2940	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2941	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2942	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2944	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2946	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2947	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2948	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2954	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2955	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2956	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2957	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2958	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2959	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2960	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2961	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2962	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2963	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2964	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2965	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2966	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2967	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2968	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2969	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2970	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2971	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2973	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2974	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2975	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2976	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2929	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2930	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2931	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2932	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2933	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2934	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2935	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2936	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2937	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2938	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2939	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2940	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2941	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2942	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2943	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2944	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2945	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2946	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2947	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2948	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2949	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2950	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2951	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2952	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2953	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2954	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2955	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q98
2956	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q98
2957	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q98
2958	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004RB2
2959	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004RB2
2960	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2961	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2962	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2963	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2964	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2965	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2967	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2968	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2969	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2970	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2971	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2972	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2973	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2974	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2975	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2976	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21

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2929	GSA -(GBP FLOW)	007867773	GB0001528156
2930	GSA -(GBP FLOW)	008876773	GB0002520509
2931	GSA -(GBP FLOW)	009741521	GB0032143033
2932	GSA -(GBP FLOW)	012099933	GB0007365546
2933	GSA -(GBP FLOW)	017685728	GB0030559776
2934	GSA -(GBP FLOW)	019031509	GB0030913577
2935	GSA -(GBP FLOW)	021026364	GB0031411001
2936	GSA -(GBP FLOW)	021680947	GB0031638363
2937	GSA -(GBP FLOW)	021936935	GB0031698896
2938	GSA -(GBP FLOW)	1GB131104	GB0033990283
2939	GSA -(GBP FLOW)	1GB154247	BMG196F11004
2940	GSA -(GBP FLOW)	1GB285595	GB00B04QKW59
2941	GSA -(GBP FLOW)	1GB330656	GB00B079W581
2942	GSA -(GBP FLOW)	1GB338949	GB00B0744359
2943	GSA -(GBP FLOW)	1GB387722	AU0000XINAK8
2944	GSA -(GBP FLOW)	1GB424210	VGG2803G1028
2945	GSA -(GBP FLOW)	1GB425175	GB00B0N8QD54
2946	GSA -(GBP FLOW)	1GB465577	GB00B0WMWD03
2947	GSA -(GBP FLOW)	1GB975708	GB00B1ZBKY84
2948	GSA -(GBP FLOW)	377327333	GB0009252882
2949	GSA-(EUR FLOW)	001724753	FR0000121881
2950	GSA-(EUR FLOW)	001831723	AT0000743059
2951	GSA-(EUR FLOW)	026312041	IT0003497176
2952	GSA-(EUR FLOW)	1IT101617	IT0003506190
2953	GSA-(EUR FLOW)	1IT212893	IT0003261697
2954	GSA-(EUR FLOW)	989576921	DE0005937007
2955	GSA-(CHF & SEK)	011585577	CH0012221716
2956	GSA-(CHF & SEK)	015049901	SE0000667925
2957	GSA-(CHF & SEK)	020548012	CH0011075394
2958	GSA-(NOK & DKK)	001464189	DK0060102614
2959	GSA-(NOK & DKK)	003662285	CH0012549785
2960	UK ABSOLUTE ALPHA	000909606	GB0000536739
2961	UK ABSOLUTE ALPHA	000911560	GB0002875804
2962	UK ABSOLUTE ALPHA	000924852	GB00B1RZDL64
2963	UK ABSOLUTE ALPHA	000926519	GB0001726081
2964	UK ABSOLUTE ALPHA	000928879	GB0001882637
2965	UK ABSOLUTE ALPHA	000938233	GB0002303468
2966	UK ABSOLUTE ALPHA	000941286	GB0009457366
2967	UK ABSOLUTE ALPHA	001001643	GB0005758098
2968	UK ABSOLUTE ALPHA	001074632	IE0009124284
2969	UK ABSOLUTE ALPHA	001075829	GB00B1TQY924
2970	UK ABSOLUTE ALPHA	001433705	GB0008025412
2971	UK ABSOLUTE ALPHA	001535368	GB00B1FH8J72
2972	UK ABSOLUTE ALPHA	004033007	GB0003452173
2973	UK ABSOLUTE ALPHA	004677886	GB00B1L8B624
2974	UK ABSOLUTE ALPHA	006632145	GB0008762899
2975	UK ABSOLUTE ALPHA	007034283	GB00B04M0Q71
2976	UK ABSOLUTE ALPHA	008876773	GB0002520509

	N	O
2929	INTERSERVE PLC ORD GBP 10.00GBP	88,401
2930	ITE GROUP PLC ORD GBP 1.00GBP	21,333
2931	BEAZLEY GROUP PLC ORD GBP 5.00GBP	297,977
2932	CARILLION PLC ORD GBP 50.00GBP	1,273,054
2933	FRIENDS PROVIDENT PLORD GBP 10.00GBP	769,279
2934	BT GROUP PLC ORD GBP 5.00GBP	1,218,315
2935	XSTRATA PLC ORD USD 0.50GBP	661,952
2936	INTERTEK GROUP PLC ORD GBP 1.00GBP	734,789
2937	WILLIAM HILL PLC ORD GBP 10.00GBP	1,383,687
2938	ARICOM PLC ORD GBP 0.10GBP	61,157
2939	CATLIN GROUP LTD ORD USD 0.01GBP	369,660
2940	BRITISH ENERGY GROUPORD GBP 10.00GBP	335,177
2941	MICRO FOCUS INTERNATORD GBP 10.00GBP	19,721
2942	FILTRONA PLC ORD GBP 25.00GBP	26,228
2943	INTERNATIONAL FERRO ORD NPV GBP	620,883
2944	DOLPHIN CAPITAL INVEORD EUR 0.01GBP	28,663
2945	BRITVIC PLC ORD GBP 20.00GBP	827,665
2946	QINETIQ PLC ORD GBP 1.00GBP	30,060
2947	MONEYSUPERMARKET.COMORD GBP 0.02GBP	31,253
2948	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	11,037
2949	HAVAS SA SHR EUR 0.40EUR	644,411
2950	OMV AG SHR EUR 0.00EUR	82,872
2951	TELECOM ITALIA SHR EUR 0.55EUR	515,798
2952	ATLANTIA SPA SHR EUR 1.00EUR	264,952
2953	AZIMUT HOLDING SPA SHR EUR 0.00EUR	805,635
2954	MAN AG SHR 0.00EUR	502,138
2955	ABB LTD SHR CHF 2.50CHF	806,948
2956	TELIASONERA AB SHR SEK 0.00SEK	1,717,913
2957	ZURICH FINANCIAL SERSHR CHF 0.10CHF	585,008
2958	NOVO NORDISK A/S SHR DKK 1.00DKK	2,801,389
2959	SONOVA HOLDING AG SHR CHF 0.05CHF	871,583
2960	ASHTEAD GROUP PLC ORD GBP 10.00GBP	2,354,208
2961	BRITISH AMERICAN TOBORD GBP 25.00GBP	3,556,750
2962	CAIRN ENERGY PLC ORD GBP 6.15GBP	1,955,178
2963	CAPE PLC ORD GBP 25.00GBP	8,257,015
2964	CHARTER PLC ORD GBP 2.00GBP	12,653,605
2965	ARRIVA PLC ORD GBP 5.00GBP	4,961,408
2966	DAILY MAIL & GENERALORD GBP 12.50GBP	93,960
2967	MEGGITT PLC ORD GBP 5.00GBP	10,023,389
2968	TULLOW OIL PLC ORD GBP 10.00GBP	10,759,055
2969	UNITED BUSINESS MEDIORD GBP 33.80GBP	2,000,366
2970	SIG PLC ORD GBP 10.00GBP	1,402,321
2971	SEVERN TRENT PLC ORD GBP 97.89GBP	10,041,692
2972	FIRSTGROUP PLC ORD GBP 5.00GBP	1,391,956
2973	ENTERPRISE INNS PLC ORD GBP 2.50GBP	7,902,468
2974	BG GROUP PLC ORD GBP 10.00GBP	3,594,167
2975	SIBIR ENERGY PLC ORD GBP 10.00GBP	10,420,287
2976	ITE GROUP PLC ORD GBP 1.00GBP	4,348,214

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2973	0183	
2974	0183	
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	A		B
2977	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2978	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2979	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2980	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2981	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2982	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2983	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2984	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2985	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2986	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2987	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2988	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2989	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2990	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2991	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2992	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2993	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2994	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2995	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2996	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2997	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2998	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2999	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3000	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3001	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3002	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3003	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3004	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3005	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3006	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3007	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3008	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3009	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3010	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3011	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3012	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3013	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3014	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3015	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3016	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3017	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3018	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3019	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3020	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3021	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3022	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3023	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3024	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

	C	D	E
2977	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2978	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2979	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2980	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2982	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2989	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2996	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2997	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2998	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2999	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3000	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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3009	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3010	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3011	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3012	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3013	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3014	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3015	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3016	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3017	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3018	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3019	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3020	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3021	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3022	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3023	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3024	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2977	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2978	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2979	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2980	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2981	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2982	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2983	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2984	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2985	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2986	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2987	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2988	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2989	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2990	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2991	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2992	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2993	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2994	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2995	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2996	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2997	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2998	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2999	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
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3003	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
3004	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
3005	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
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3008	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
3009	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
3010	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
3011	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3012	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3013	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3014	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3015	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3016	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3017	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3018	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3019	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3020	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3021	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3022	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3023	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
3024	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2

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	K	L	M
2977	UK ABSOLUTE ALPHA	017685728	GB0030559776
2978	UK ABSOLUTE ALPHA	021026364	GB0031411001
2979	UK ABSOLUTE ALPHA	021936935	GB0031698896
2980	UK ABSOLUTE ALPHA	1GB131104	GB0033990283
2981	UK ABSOLUTE ALPHA	1GB424210	VGG2803G1028
2982	UK ABSOLUTE ALPHA	1GB975708	GB00B1ZBKY84
2983	SABRE/MSS EQUITY	000909606	GB0000536739
2984	SABRE/MSS EQUITY	000911560	GB0002875804
2985	SABRE/MSS EQUITY	000928879	GB0001882637
2986	SABRE/MSS EQUITY	000941286	GB0009457366
2987	SABRE/MSS EQUITY	000941740	GB00B0F99717
2988	SABRE/MSS EQUITY	000963496	GB0003775441
2989	SABRE/MSS EQUITY	000977934	GB0004579636
2990	SABRE/MSS EQUITY	000987636	GB00B07V4P80
2991	SABRE/MSS EQUITY	001001643	GB0005758098
2992	SABRE/MSS EQUITY	001032051	GB0007188757
2993	SABRE/MSS EQUITY	001428952	GB0006043169
2994	SABRE/MSS EQUITY	001433705	GB0008025412
2995	SABRE/MSS EQUITY	001464189	DK0060102614
2996	SABRE/MSS EQUITY	001787506	GB0006320161
2997	SABRE/MSS EQUITY	002525350	GB00B1HTFP68
2998	SABRE/MSS EQUITY	003235413	GB00B1YW4409
2999	SABRE/MSS EQUITY	003662285	CH0012549785
3000	SABRE/MSS EQUITY	004697405	GB00B11FL290
3001	SABRE/MSS EQUITY	005389119	GB0005622542
3002	SABRE/MSS EQUITY	005812649	GB0000608009
3003	SABRE/MSS EQUITY	006632145	GB0008762899
3004	SABRE/MSS EQUITY	011585577	CH0012221716
3005	SABRE/MSS EQUITY	019031509	GB0030913577
3006	SABRE/MSS EQUITY	020548012	CH0011075394
3007	SABRE/MSS EQUITY	1GB154247	BMG196F11004
3008	SABRE/MSS EQUITY	1GB285595	GB00B04QKW59
3009	SABRE/MSS EQUITY	1GB465577	GB00B0WMWD03
3010	SABRE/MSS EQUITY	377327333	GB0009252882
3011	LYXOR/SABRE STYLE	000909606	GB0000536739
3012	LYXOR/SABRE STYLE	000911560	GB0002875804
3013	LYXOR/SABRE STYLE	000928879	GB0001882637
3014	LYXOR/SABRE STYLE	000941286	GB0009457366
3015	LYXOR/SABRE STYLE	000941740	GB00B0F99717
3016	LYXOR/SABRE STYLE	000963496	GB0003775441
3017	LYXOR/SABRE STYLE	000977934	GB0004579636
3018	LYXOR/SABRE STYLE	000987636	GB00B07V4P80
3019	LYXOR/SABRE STYLE	001001643	GB0005758098
3020	LYXOR/SABRE STYLE	001032051	GB0007188757
3021	LYXOR/SABRE STYLE	001428952	GB0006043169
3022	LYXOR/SABRE STYLE	001433705	GB0008025412
3023	LYXOR/SABRE STYLE	001464189	DK0060102614
3024	LYXOR/SABRE STYLE	001787506	GB0006320161

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2977	FRIENDS PROVIDENT PLORD GBP 10.00GBP	16,427,937
2978	XSTRATA PLC ORD USD 0.50GBP	7,394,046
2979	WILLIAM HILL PLC ORD GBP 10.00GBP	14,321,024
2980	ARICOM PLC ORD GBP 0.10GBP	2,196,350
2981	DOLPHIN CAPITAL INVEORD EUR 0.01GBP	13,112,878
2982	MONEYSUPERMARKET.COMORD GBP 0.02GBP	6,662,499
2983	ASHTEAD GROUP PLC ORD GBP 10.00GBP	850
2984	BRITISH AMERICAN TOBORD GBP 25.00GBP	7,631
2985	CHARTER PLC ORD GBP 2.00GBP	26,617
2986	DAILY MAIL & GENERALORD GBP 12.50GBP	121
2987	DAVIS SERVICE GROUP ORD GBP 30.00GBP	2,659
2988	NORTHGATE PLC ORD GBP 5.00GBP	10,613
2989	IMI PLC ORD GBP 25.00GBP	16,681
2990	COOKSON GROUP PLC ORD GBP 10.00GBP	9,974
2991	MEGGITT PLC ORD GBP 5.00GBP	36,893
2992	RIO TINTO PLC ORD GBP 10.00GBP	18,389
2993	WM MORRISON SUPERMARORD GBP 10.00GBP	13,274
2994	SIG PLC ORD GBP 10.00GBP	5,158
2995	NOVO NORDISK A/S SHR DKK 1.00DKK	76,274
2996	INTERNATIONAL POWER ORD GBP 0.50GBP	4,492
2997	SIGNET GROUP PLC ORD USD 0.00GBP	207
2998	3I GROUP PLC ORD GBP 73.86GBP	11,365
2999	SONOVA HOLDING AG SHR CHF 0.05CHF	6,034
3000	BRIT INSURANCE HOLDIORD GBP 75.00GBP	6,381
3001	MILLENNIUM & COPTHORORD GBP 30.00GBP	37,838
3002	ATKINS WS PLC ORD GBP 0.50GBP	31,293
3003	BG GROUP PLC ORD GBP 10.00GBP	46,724
3004	ABB LTD SHR CHF 2.50CHF	24,398
3005	BT GROUP PLC ORD GBP 5.00GBP	8,512
3006	ZURICH FINANCIAL SERSHR CHF 0.10CHF	15,600
3007	CATLIN GROUP LTD ORD USD 0.01GBP	10,649
3008	BRITISH ENERGY GROUPORD GBP 10.00GBP	22,588
3009	QINETIQ PLC ORD GBP 1.00GBP	526
3010	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	4,209
3011	ASHTEAD GROUP PLC ORD GBP 10.00GBP	25,702
3012	BRITISH AMERICAN TOBORD GBP 25.00GBP	230,585
3013	CHARTER PLC ORD GBP 2.00GBP	804,522
3014	DAILY MAIL & GENERALORD GBP 12.50GBP	3,657
3015	DAVIS SERVICE GROUP ORD GBP 30.00GBP	80,348
3016	NORTHGATE PLC ORD GBP 5.00GBP	320,779
3017	IMI PLC ORD GBP 25.00GBP	504,169
3018	COOKSON GROUP PLC ORD GBP 10.00GBP	301,425
3019	MEGGITT PLC ORD GBP 5.00GBP	1,115,109
3020	RIO TINTO PLC ORD GBP 10.00GBP	555,928
3021	WM MORRISON SUPERMARORD GBP 10.00GBP	401,181
3022	SIG PLC ORD GBP 10.00GBP	155,858
3023	NOVO NORDISK A/S SHR DKK 1.00DKK	2,305,545
3024	INTERNATIONAL POWER ORD GBP 0.50GBP	135,811

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3025	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3026	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3027	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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3026	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
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3042	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TJ3
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3064	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3065	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3066	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3067	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3068	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3069	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3070	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3071	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3072	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4

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3025	LYXOR/SABRE STYLE	002525350	GB00B1HTFP68
3026	LYXOR/SABRE STYLE	003235413	GB00B1YW4409
3027	LYXOR/SABRE STYLE	003662285	CH0012549785
3028	LYXOR/SABRE STYLE	004697405	GB00B11FL290
3029	LYXOR/SABRE STYLE	005389119	GB0005622542
3030	LYXOR/SABRE STYLE	005812649	GB0000608009
3031	LYXOR/SABRE STYLE	006632145	GB0008762899
3032	LYXOR/SABRE STYLE	011585577	CH0012221716
3033	LYXOR/SABRE STYLE	019031509	GB0030913577
3034	LYXOR/SABRE STYLE	020548012	CH0011075394
3035	LYXOR/SABRE STYLE	1GB154247	BMG196F11004
3036	LYXOR/SABRE STYLE	1GB285595	GB00B04QKW59
3037	LYXOR/SABRE STYLE	1GB465577	GB00B0WMWD03
3038	LYXOR/SABRE STYLE	377327333	GB0009252882
3039	SAC GBP VWAP	003235413	GB00B1YW4409
3040	SAC GBP VWAP	004677886	GB00B1L8B624
3041	SAC GBP LMX	000911560	GB0002875804
3042	SAC GBP LMX	000941740	GB00B0F99717
3043	SAC GBP LMX	000963496	GB0003775441
3044	SAC GBP LMX	000977934	GB0004579636
3045	SAC GBP LMX	000983437	GB0004764071
3046	SAC GBP LMX	001031020	GB0007099541
3047	SAC GBP LMX	001032051	GB0007188757
3048	SAC GBP LMX	001040211	GB0007594764
3049	SAC GBP LMX	001440239	GB0008782301
3050	SAC GBP LMX	001535293	GB0006462336
3051	SAC GBP LMX	001596949	GB0002162385
3052	SAC GBP LMX	002525350	GB00B1HTFP68
3053	SAC GBP LMX	004033007	GB0003452173
3054	SAC GBP LMX	004697405	GB00B11FL290
3055	SAC GBP LMX	005389119	GB0005622542
3056	SAC GBP LMX	005812649	GB0000608009
3057	SAC GBP LMX	006632145	GB0008762899
3058	SAC GBP LMX	006632228	GB00B033F229
3059	SAC GBP LMX	009741521	GB0032143033
3060	SAC GBP LMX	011717451	GB00B1XZS820
3061	SAC GBP LMX	017685728	GB0030559776
3062	SAC GBP LMX	021026364	GB0031411001
3063	SAC GBP LMX	377327333	GB0009252882
3064	PHZ LPS TRADING	000911560	GB0002875804
3065	PHZ LPS TRADING	000917740	GB0000961622
3066	PHZ LPS TRADING	000924852	GB00B1RZDL64
3067	PHZ LPS TRADING	000938233	GB0002303468
3068	PHZ LPS TRADING	000941286	GB0009457366
3069	PHZ LPS TRADING	000987636	GB00B07V4P80
3070	PHZ LPS TRADING	001001643	GB0005758098
3071	PHZ LPS TRADING	001050830	GB00B19DVX61
3072	PHZ LPS TRADING	001074632	IE0009124284

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3025	SIGNET GROUP PLC ORD USD 0.00GBP	6,257
3026	3I GROUP PLC ORD GBP 73.86GBP	343,553
3027	SONOVA HOLDING AG SHR CHF 0.05CHF	182,619
3028	BRIT INSURANCE HOLDIORD GBP 75.00GBP	192,870
3029	MILLENNIUM & COPTHORORD GBP 30.00GBP	1,143,694
3030	ATKINS WS PLC ORD GBP 0.50GBP	945,683
3031	BG GROUP PLC ORD GBP 10.00GBP	1,412,555
3032	ABB LTD SHR CHF 2.50CHF	737,125
3033	BT GROUP PLC ORD GBP 5.00GBP	257,313
3034	ZURICH FINANCIAL SERSHR CHF 0.10CHF	469,469
3035	CATLIN GROUP LTD ORD USD 0.01GBP	321,849
3036	BRITISH ENERGY GROUPORD GBP 10.00GBP	682,614
3037	QINETIQ PLC ORD GBP 1.00GBP	15,913
3038	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	127,169
3039	3I GROUP PLC ORD GBP 73.86GBP	156,690
3040	ENTERPRISE INNS PLC ORD GBP 2.50GBP	381,972
3041	BRITISH AMERICAN TOBORD GBP 25.00GBP	485,011
3042	DAVIS SERVICE GROUP ORD GBP 30.00GBP	109,202
3043	NORTHGATE PLC ORD GBP 5.00GBP	54,040
3044	IMI PLC ORD GBP 25.00GBP	724,530
3045	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	432,235
3046	PRUDENTIAL PLC ORD GBP 5.00GBP	400,358
3047	RIO TINTO PLC ORD GBP 10.00GBP	1,573,401
3048	RPS GROUP PLC ORD GBP 3.00GBP	11,037
3049	TAYLOR WIMPEY PLC ORD GBP 25.00GBP	163,154
3050	UNITED UTILITIES PLCORD GBP 100.00GBP	169,474
3051	AVIVA PLC ORD GBP 25.00GBP	31,362
3052	SIGNET GROUP PLC ORD USD 0.00GBP	2,932
3053	FIRSTGROUP PLC ORD GBP 5.00GBP	165,397
3054	BRIT INSURANCE HOLDIORD GBP 75.00GBP	228,008
3055	MILLENNIUM & COPTHORORD GBP 30.00GBP	133,178
3056	ATKINS WS PLC ORD GBP 0.50GBP	171,200
3057	BG GROUP PLC ORD GBP 10.00GBP	718,833
3058	CENTRICA PLC ORD GBP 6.17GBP	609,594
3059	BEAZLEY GROUP PLC ORD GBP 5.00GBP	63,519
3060	ANGLO AMERICAN PLC ORD USD 0.54GBP	845,779
3061	FRIENDS PROVIDENT PLORD GBP 10.00GBP	481,153
3062	XSTRATA PLC ORD USD 0.50GBP	1,232,341
3063	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	162,266
3064	BRITISH AMERICAN TOBORD GBP 25.00GBP	377,943
3065	BALFOUR BEATTY PLC ORD GBP 50.00GBP	202,605
3066	CAIRN ENERGY PLC ORD GBP 6.15GBP	111,031
3067	ARRIVA PLC ORD GBP 5.00GBP	340,069
3068	DAILY MAIL & GENERALORD GBP 12.50GBP	2,318
3069	COOKSON GROUP PLC ORD GBP 10.00GBP	124,757
3070	MEGGITT PLC ORD GBP 5.00GBP	910,119
3071	INVENSYS PLC ORD GBP 10.00GBP	98,299
3072	TULLOW OIL PLC ORD GBP 10.00GBP	130,587

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3074	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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3076	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3077	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3078	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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3084	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3085	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3086	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3087	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3088	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3089	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3090	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3091	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3092	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3093	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3094	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3095	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3096	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3097	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3098	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3099	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3100	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3101	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3102	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3103	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3104	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3105	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3106	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3107	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3108	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3109	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3110	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3111	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3112	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3113	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3114	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3115	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3116	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3117	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3118	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3119	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3120	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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3073	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3074	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3075	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3076	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3077	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3078	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3079	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3080	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3081	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3082	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3083	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3084	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3085	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3086	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3087	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3088	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3089	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3090	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3091	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3092	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3093	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3094	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3095	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3096	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3097	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3098	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3099	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3100	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3101	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3102	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3103	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3104	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3105	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3106	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3107	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3108	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3109	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3110	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3111	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3112	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3113	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3114	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3115	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3116	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3117	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3118	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3119	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3120	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
3073	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3074	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3075	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3076	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3077	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3078	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3079	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3080	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3081	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
3082	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3083	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3084	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3085	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3086	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3087	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3088	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3089	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3090	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3091	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3092	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3093	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3094	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3095	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3096	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3097	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3098	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3099	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3100	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3101	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3102	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
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3108	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3109	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3110	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3111	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3112	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3113	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3114	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3115	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3116	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3117	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3118	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3119	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
3120	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41

	K	L	M
3073	PHZ LPS TRADING	001077544	GB0031729733
3074	PHZ LPS TRADING	001081876	GB0009657569
3075	PHZ LPS TRADING	001428952	GB0006043169
3076	PHZ LPS TRADING	001535368	GB00B1FH8J72
3077	PHZ LPS TRADING	001787506	GB0006320161
3078	PHZ LPS TRADING	002091296	GB0005576813
3079	PHZ LPS TRADING	004033007	GB0003452173
3080	PHZ LPS TRADING	006632145	GB0008762899
3081	PHZ LPS TRADING	011717451	GB00B1XZS820
3082	SACMULTQUANT LPS	000909606	GB0000536739
3083	SACMULTQUANT LPS	000911560	GB0002875804
3084	SACMULTQUANT LPS	000917740	GB0000961622
3085	SACMULTQUANT LPS	000928879	GB0001882637
3086	SACMULTQUANT LPS	000941286	GB0009457366
3087	SACMULTQUANT LPS	000941740	GB00B0F99717
3088	SACMULTQUANT LPS	000941914	GB00B1XN5J68
3089	SACMULTQUANT LPS	000947317	GB0003096442
3090	SACMULTQUANT LPS	000963496	GB0003775441
3091	SACMULTQUANT LPS	000983437	GB0004764071
3092	SACMULTQUANT LPS	000987636	GB00B07V4P80
3093	SACMULTQUANT LPS	001001643	GB0005758098
3094	SACMULTQUANT LPS	001031020	GB0007099541
3095	SACMULTQUANT LPS	001040211	GB0007594764
3096	SACMULTQUANT LPS	001065531	GB0008754136
3097	SACMULTQUANT LPS	001075829	GB00B1TQY924
3098	SACMULTQUANT LPS	001077544	GB0031729733
3099	SACMULTQUANT LPS	001077676	GB0009323741
3100	SACMULTQUANT LPS	001081876	GB0009657569
3101	SACMULTQUANT LPS	001428952	GB0006043169
3102	SACMULTQUANT LPS	001433705	GB0008025412
3103	SACMULTQUANT LPS	001535293	GB0006462336
3104	SACMULTQUANT LPS	001596949	GB0002162385
3105	SACMULTQUANT LPS	001787506	GB0006320161
3106	SACMULTQUANT LPS	002839553	GB0005296354
3107	SACMULTQUANT LPS	005389119	GB0005622542
3108	SACMULTQUANT LPS	005812649	GB0000608009
3109	SACMULTQUANT LPS	006632145	GB0008762899
3110	SACMULTQUANT LPS	009741521	GB0032143033
3111	SACMULTQUANT LPS	011717451	GB00B1XZS820
3112	SACMULTQUANT LPS	012099933	GB0007365546
3113	SACMULTQUANT LPS	019031509	GB0030913577
3114	SACMULTQUANT LPS	021680947	GB0031638363
3115	SACMULTQUANT LPS	1GB154247	BMG196F11004
3116	SACMULTQUANT LPS	1GB338949	GB00B0744359
3117	SACMULTQUANT LPS	1GB387722	AU0000XINAK8
3118	SACMULTQUANT LPS	1GB425175	GB00B0N8QD54
3119	SACMULTQUANT LPS	1GB465577	GB00B0WMWD03
3120	SACMULTQUANT LPS	377327333	GB0009252882

	N	O
3073	VT GROUP PLC ORD GBP 5.00GBP	599,649
3074	AEGIS GROUP PLC ORD GBP 5.00GBP	269,020
3075	WM MORRISON SUPERMARORD GBP 10.00GBP	254,709
3076	SEVERN TRENT PLC ORD GBP 97.89GBP	1,201,742
3077	INTERNATIONAL POWER ORD GBP 0.50GBP	125,024
3078	GALIFORM PLC ORD GBP 10.00GBP	120,372
3079	FIRSTGROUP PLC ORD GBP 5.00GBP	39,613
3080	BG GROUP PLC ORD GBP 10.00GBP	1,076,573
3081	ANGLO AMERICAN PLC ORD USD 0.54GBP	24,528
3082	ASHTEAD GROUP PLC ORD GBP 10.00GBP	24,934
3083	BRITISH AMERICAN TOBORD GBP 25.00GBP	2,149,301
3084	BALFOUR BEATTY PLC ORD GBP 50.00GBP	111,147
3085	CHARTER PLC ORD GBP 2.00GBP	850,662
3086	DAILY MAIL & GENERALORD GBP 12.50GBP	4,168
3087	DAVIS SERVICE GROUP ORD GBP 30.00GBP	6,743
3088	DE LA RUE PLC ORD GBP 29.76GBP	368,717
3089	ELECTROCOMPONENTS PLORD GBP 10.00GBP	166,070
3090	NORTHGATE PLC ORD GBP 5.00GBP	70,997
3091	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	1,483,650
3092	COOKSON GROUP PLC ORD GBP 10.00GBP	624,760
3093	MEGGITT PLC ORD GBP 5.00GBP	1,644,339
3094	PRUDENTIAL PLC ORD GBP 5.00GBP	905,945
3095	RPS GROUP PLC ORD GBP 3.00GBP	706
3096	TATE & LYLE PLC ORD GBP 25.00GBP	47,238
3097	UNITED BUSINESS MEDIORD GBP 33.80GBP	278,001
3098	VT GROUP PLC ORD GBP 5.00GBP	250,986
3099	WSP GROUP PLC ORD GBP 5.00GBP	287,212
3100	AEGIS GROUP PLC ORD GBP 5.00GBP	232,171
3101	WM MORRISON SUPERMARORD GBP 10.00GBP	6,264,945
3102	SIG PLC ORD GBP 10.00GBP	506,416
3103	UNITED UTILITIES PLCORD GBP 100.00GBP	670,255
3104	AVIVA PLC ORD GBP 25.00GBP	72,664
3105	INTERNATIONAL POWER ORD GBP 0.50GBP	1,686,379
3106	WORKSPACE GROUP PLC REIT GBP 10.00GBP	66,062
3107	MILLENNIUM & COPTHORORD GBP 30.00GBP	280,104
3108	ATKINS WS PLC ORD GBP 0.50GBP	3,324,341
3109	BG GROUP PLC ORD GBP 10.00GBP	7,155,100
3110	BEAZLEY GROUP PLC ORD GBP 5.00GBP	50,936
3111	ANGLO AMERICAN PLC ORD USD 0.54GBP	3,740,372
3112	CARILLION PLC ORD GBP 50.00GBP	70,459
3113	BT GROUP PLC ORD GBP 5.00GBP	3,203,886
3114	INTERTEK GROUP PLC ORD GBP 1.00GBP	2,091,115
3115	CATLIN GROUP LTD ORD USD 0.01GBP	171,190
3116	FILTRONA PLC ORD GBP 25.00GBP	4,705
3117	INTERNATIONAL FERRO ORD NPV GBP	6,360
3118	BRITVIC PLC ORD GBP 20.00GBP	171,172
3119	QINETIQ PLC ORD GBP 1.00GBP	6,327
3120	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	987,785

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3073	0183	
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3117	0183	
3118	0183	
3119	0183	
3120	0183	

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3121	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3122	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3123	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3124	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3125	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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3140	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3141	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3142	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3143	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3144	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3145	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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3168	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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3121	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3122	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3123	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3124	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3125	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3126	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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3139	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3140	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3141	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3142	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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3162	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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3165	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3166	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3167	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3168	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
3121	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072008956
3122	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720099N5
3123	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000473
3124	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000473
3125	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
3126	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
3127	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
3128	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
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3131	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
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3133	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
3134	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
3135	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
3136	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
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3140	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
3141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
3142	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
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3155	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073001117
3156	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073001737
3157	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073001737
3158	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073001737
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3164	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
3165	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
3166	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
3167	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
3168	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080

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3121	THYKE LPS GER	989576921	DE0005937007
3122	MILLENNIUM SWISS T	003662285	CH0012549785
3123	PIONEER GLOBAL	001001643	GB0005758098
3124	PIONEER GLOBAL	1GB846958	IE00B1RR8406
3125	THYKE LPS SW	000911560	GB0002875804
3126	THYKE LPS SW	000917740	GB0000961622
3127	THYKE LPS SW	000928879	GB0001882637
3128	THYKE LPS SW	000938233	GB0002303468
3129	THYKE LPS SW	000938886	GB0002335270
3130	THYKE LPS SW	000941914	GB00B1XN5J68
3131	THYKE LPS SW	000977934	GB0004579636
3132	THYKE LPS SW	000987636	GB00B07V4P80
3133	THYKE LPS SW	001001643	GB0005758098
3134	THYKE LPS SW	001031020	GB0007099541
3135	THYKE LPS SW	001050830	GB00B19DVX61
3136	THYKE LPS SW	001074632	IE0009124284
3137	THYKE LPS SW	001075829	GB00B1TQY924
3138	THYKE LPS SW	001081876	GB0009657569
3139	THYKE LPS SW	001428952	GB0006043169
3140	THYKE LPS SW	001433705	GB0008025412
3141	THYKE LPS SW	001535293	GB0006462336
3142	THYKE LPS SW	001787506	GB0006320161
3143	THYKE LPS SW	004033007	GB0003452173
3144	THYKE LPS SW	004677886	GB00B1L8B624
3145	THYKE LPS SW	005389119	GB0005622542
3146	THYKE LPS SW	005727771	GB0007669376
3147	THYKE LPS SW	005812649	GB0000608009
3148	THYKE LPS SW	006632145	GB0008762899
3149	THYKE LPS SW	012099933	GB0007365546
3150	THYKE LPS SW	017685728	GB0030559776
3151	THYKE LPS SW	019031509	GB0030913577
3152	THYKE LPS SW	021026364	GB0031411001
3153	THYKE LPS SW	021680947	GB0031638363
3154	THYKE LPS SW	1GB154247	BMG196F11004
3155	PIONEER 1	377327333	GB0009252882
3156	PIONEER L/S MAIN	000941286	GB0009457366
3157	PIONEER L/S MAIN	001001643	GB0005758098
3158	PIONEER L/S MAIN	001081876	GB0009657569
3159	PIONEER L/S MAIN	019031509	GB0030913577
3160	PIONEER L/S MAIN	1GB846958	IE00B1RR8406
3161	PIONEER L/S MAIN	999610918	GB0009223206
3162	LPS IKOS	000911560	GB0002875804
3163	LPS IKOS	000947317	GB0003096442
3164	LPS IKOS	001724753	FR0000121881
3165	LPS IKOS	002525350	GB00B1HTFP68
3166	LPS IKOS	006632145	GB0008762899
3167	MIL GBP TRD	000911560	GB0002875804
3168	MIL GBP TRD	000924852	GB00B1RZDL64

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3121	MAN AG SHR 0.00EUR	3,068,381
3122	SONOVA HOLDING AG SHR CHF 0.05CHF	716,808
3123	MEGGITT PLC ORD GBP 5.00GBP	517,709
3124	SMURFIT KAPPA GROUP ORD EUR 0.00EUR	483,480
3125	BRITISH AMERICAN TOBORD GBP 25.00GBP	848,070
3126	BALFOUR BEATTY PLC ORD GBP 50.00GBP	1,344,940
3127	CHARTER PLC ORD GBP 2.00GBP	630,320
3128	ARRIVA PLC ORD GBP 5.00GBP	493,305
3129	CRODA INTERNATIONAL ORD GBP 10.00GBP	65,822
3130	DE LA RUE PLC ORD GBP 29.76GBP	414,693
3131	IMI PLC ORD GBP 25.00GBP	784,034
3132	COOKSON GROUP PLC ORD GBP 10.00GBP	319,040
3133	MEGGITT PLC ORD GBP 5.00GBP	135,782
3134	PRUDENTIAL PLC ORD GBP 5.00GBP	36,032
3135	INVENSYS PLC ORD GBP 10.00GBP	263,140
3136	TULLOW OIL PLC ORD GBP 10.00GBP	526,671
3137	UNITED BUSINESS MEDIORD GBP 33.80GBP	247,831
3138	AEGIS GROUP PLC ORD GBP 5.00GBP	339,184
3139	WM MORRISON SUPERMARORD GBP 10.00GBP	207,686
3140	SIG PLC ORD GBP 10.00GBP	7,046
3141	UNITED UTILITIES PLCORD GBP 100.00GBP	66,434
3142	INTERNATIONAL POWER ORD GBP 0.50GBP	420,272
3143	FIRSTGROUP PLC ORD GBP 5.00GBP	66,021
3144	ENTERPRISE INNS PLC ORD GBP 2.50GBP	19,756
3145	MILLENNIUM & COPTHORORD GBP 30.00GBP	2,664
3146	ST JAMES'S PLACE PLCORD GBP 15.00GBP	71,930
3147	ATKINS WS PLC ORD GBP 0.50GBP	604,808
3148	BG GROUP PLC ORD GBP 10.00GBP	2,060,656
3149	CARILLION PLC ORD GBP 50.00GBP	811,859
3150	FRIENDS PROVIDENT PLORD GBP 10.00GBP	5,224
3151	BT GROUP PLC ORD GBP 5.00GBP	154,448
3152	XSTRATA PLC ORD USD 0.50GBP	2,304,478
3153	INTERTEK GROUP PLC ORD GBP 1.00GBP	39,306
3154	CATLIN GROUP LTD ORD USD 0.01GBP	154,874
3155	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	2,299,436
3156	DAILY MAIL & GENERALORD GBP 12.50GBP	2,969,674
3157	MEGGITT PLC ORD GBP 5.00GBP	1,464,948
3158	AEGIS GROUP PLC ORD GBP 5.00GBP	1,838,205
3159	BT GROUP PLC ORD GBP 5.00GBP	3,098,692
3160	SMURFIT KAPPA GROUP ORD EUR 0.00EUR	1,369,094
3161	SMITH & NEPHEW PLC ORD USD 0.20GBP	202,783
3162	BRITISH AMERICAN TOBORD GBP 25.00GBP	10,853
3163	ELECTROCOMPONENTS PLORD GBP 10.00GBP	5,608
3164	HAVAS SA SHR EUR 0.40EUR	107,157
3165	SIGNET GROUP PLC ORD USD 0.00GBP	19,932
3166	BG GROUP PLC ORD GBP 10.00GBP	12,420,290
3167	BRITISH AMERICAN TOBORD GBP 25.00GBP	275,616
3168	CAIRN ENERGY PLC ORD GBP 6.15GBP	392,021

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LEHMAN BROTHERS HOLDINGS, INC.

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3169	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3170	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3171	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3172	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3173	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3174	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3175	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3176	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3177	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3178	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3179	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3180	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3181	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3182	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3183	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3184	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3185	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3186	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3187	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3188	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3189	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3190	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3191	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3192	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3193	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3194	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3195	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3196	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3197	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3198	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3199	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3200	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3201	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3202	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3203	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3204	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3205	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3206	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3207	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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3209	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3210	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3211	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3212	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3213	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3214	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3215	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3216	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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3169	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3170	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3171	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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3199	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3200	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3201	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3202	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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	F	G	H	I	J
3169	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
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3174	MIL GBP TRD	000941914	GB00B1XN5J68
3175	MIL GBP TRD	000947317	GB0003096442
3176	MIL GBP TRD	000977934	GB0004579636
3177	MIL GBP TRD	000983437	GB0004764071
3178	MIL GBP TRD	000987636	GB00B07V4P80
3179	MIL GBP TRD	001001643	GB0005758098
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3182	MIL GBP TRD	001065531	GB0008754136
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3187	MIL GBP TRD	001081876	GB0009657569
3188	MIL GBP TRD	001433705	GB0008025412
3189	MIL GBP TRD	001535293	GB0006462336
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3191	MIL GBP TRD	001787506	GB0006320161
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3195	MIL GBP TRD	003235413	GB00B1YW4409
3196	MIL GBP TRD	004033007	GB0003452173
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3214	MIL GBP TRD	1GB154247	BMG196F11004
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3216	MIL GBP TRD	1GB330656	GB00B079W581

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3169	CHARTER PLC ORD GBP 2.00GBP	1,765,574
3170	CHLORIDE GROUP ORD GBP 25.00GBP	220,479
3171	ARRIVA PLC ORD GBP 5.00GBP	1,551,000
3172	CRODA INTERNATIONAL ORD GBP 10.00GBP	694,438
3173	DAVIS SERVICE GROUP ORD GBP 30.00GBP	1,399,540
3174	DE LA RUE PLC ORD GBP 29.76GBP	2,484,546
3175	ELECTROCOMPONENTS PLORD GBP 10.00GBP	1,437,071
3176	IMI PLC ORD GBP 25.00GBP	1,569,691
3177	JOHNSON MATTHEY PLC ORD GBP 100.00GBP	315,781
3178	COOKSON GROUP PLC ORD GBP 10.00GBP	1,485,292
3179	MEGGITT PLC ORD GBP 5.00GBP	1,074,410
3180	PRUDENTIAL PLC ORD GBP 5.00GBP	3,063,401
3181	RIO TINTO PLC ORD GBP 10.00GBP	1,362,426
3182	TATE & LYLE PLC ORD GBP 25.00GBP	1,549,113
3183	TDG PLC ORD GBP 1.00GBP	309,034
3184	TULLOW OIL PLC ORD GBP 10.00GBP	2,614,164
3185	VT GROUP PLC ORD GBP 5.00GBP	587,785
3186	WSP GROUP PLC ORD GBP 5.00GBP	414,447
3187	AEGIS GROUP PLC ORD GBP 5.00GBP	817,172
3188	SIG PLC ORD GBP 10.00GBP	174,471
3189	UNITED UTILITIES PLCORD GBP 100.00GBP	1,775,331
3190	AVIVA PLC ORD GBP 25.00GBP	43,170
3191	INTERNATIONAL POWER ORD GBP 0.50GBP	273,028
3192	GALIFORM PLC ORD GBP 10.00GBP	413,957
3193	SIGNET GROUP PLC ORD USD 0.00GBP	16,631
3194	WORKSPACE GROUP PLC REIT GBP 10.00GBP	208,300
3195	3I GROUP PLC ORD GBP 73.86GBP	147,999
3196	FIRSTGROUP PLC ORD GBP 5.00GBP	34,506
3197	JKX OIL & GAS PLC ORD GBP 10.00GBP	805,177
3198	ENTERPRISE INNS PLC ORD GBP 2.50GBP	1,194,881
3199	BRIT INSURANCE HOLDIORD GBP 75.00GBP	375,951
3200	MILLENNIUM & COPTHORORD GBP 30.00GBP	1,284,435
3201	ATKINS WS PLC ORD GBP 0.50GBP	1,402,085
3202	BG GROUP PLC ORD GBP 10.00GBP	4,176,374
3203	CENTRICA PLC ORD GBP 6.17GBP	2,007,613
3204	SIBIR ENERGY PLC ORD GBP 10.00GBP	848,246
3205	INTERSERVE PLC ORD GBP 10.00GBP	539,973
3206	ITE GROUP PLC ORD GBP 1.00GBP	1,229,052
3207	BEAZLEY GROUP PLC ORD GBP 5.00GBP	111,728
3208	ANGLO AMERICAN PLC ORD USD 0.54GBP	1,061,249
3209	CARILLION PLC ORD GBP 50.00GBP	821,311
3210	BT GROUP PLC ORD GBP 5.00GBP	1,928,099
3211	XSTRATA PLC ORD USD 0.50GBP	6,100,889
3212	INTERTEK GROUP PLC ORD GBP 1.00GBP	498,537
3213	ARICOM PLC ORD GBP 0.10GBP	46,103
3214	CATLIN GROUP LTD ORD USD 0.01GBP	313,825
3215	BRITISH ENERGY GROUPORD GBP 10.00GBP	125,760
3216	MICRO FOCUS INTERNATORD GBP 10.00GBP	830,960

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3217	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3218	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3219	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3220	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3221	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3222	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3223	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3224	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
3225	OTHSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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3217	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3218	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3219	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3220	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3221	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3222	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
3223	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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LEHMAN BROTHERS HOLDINGS, INC.

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3217	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
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3222	MIL GBP TRD	377327333	GB0009252882
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LEHMAN BROTHERS HOLDINGS, INC.

	N	O
3217	FILTRONA PLC ORD GBP 25.00GBP	31,965
3218	INTERNATIONAL FERRO ORD NPV GBP	18,229
3219	BRITVIC PLC ORD GBP 20.00GBP	643,803
3220	QINETIQ PLC ORD GBP 1.00GBP	37,433
3221	COLLINS STEWART PLC ORD GBP 25.00GBP	186,792
3222	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	138,160
3223	ISHARES PLC- ISHARES FTSE 100 ETF	8,876
3224	3I GROUP PLC ORD GBP 73.86GBP	115,390
3225	ADJUSTMENT	-4,825,042,703
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LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	A	B	C	D	E	F	G
1	Graph Data						
2	Date	Repo 105/108 Total	80% of Daily Average	Daily Average	120% of Daily Average		
3	Q1 03	8.4				Q1 03	
4	Q2 03	8.8				Q2 03	
5	Q3 03	12.7				Q3 03	
6	Q4 03	13.2				Q4 03	
7	Q1 04	11.0				Q1 04	
8	Q2 04	13.1				Q2 04	
9	Q3 04	15.6				Q3 04	
10	30 Sep	16.6				Thursday	
11	31 Oct	17.1				Sunday	
12	19 Nov	11.2				Friday	
13	22 Nov	11.3				Monday	
14	23 Nov	14.0				Tuesday	
15	24 Nov	17.2				Wednesday	
16	25 Nov	17.3				Thursday	
17	26 Nov	15.7				Friday	
18	29 Nov	15.3				Monday	
19	30 Nov	16.4				Tuesday	
20	1 Dec	16.1				Wednesday	
21	2 Dec	16.3				Thursday	
22	3 Dec	13.4				Friday	
23	6 Dec	13.4				Monday	
24	7 Dec	9.7				Tuesday	
25	8 Dec	10.4				Wednesday	
26	9 Dec	10.3				Thursday	
27	10 Dec	10.8				Friday	
28	13 Dec	11.9				Monday	
29	14 Dec	12.1				Tuesday	
30	15 Dec	12.4				Wednesday	
31	16 Dec	11.0				Thursday	
32	17 Dec	12.4				Friday	
33	20 Dec	13.4				Monday	
34	21 Dec	13.6				Tuesday	
35	22 Dec	13.7				Wednesday	
36	23 Dec	13.8				Thursday	
37	24 Dec	14.1				Friday	
38	27 Dec	14.1				Monday	
39	28 Dec	14.1				Tuesday	
40	29 Dec	14.1				Wednesday	
41	30 Dec	14.1				Thursday	
42	31 Dec	15.3				Friday	
43	4 Jan	12.3				Tuesday	
44	5 Jan	11.5				Wednesday	
45	6 Jan	11.0				Thursday	
46	7 Jan	11.0				Friday	
47	10 Jan	10.8				Monday	
48	11 Jan	10.7				Tuesday	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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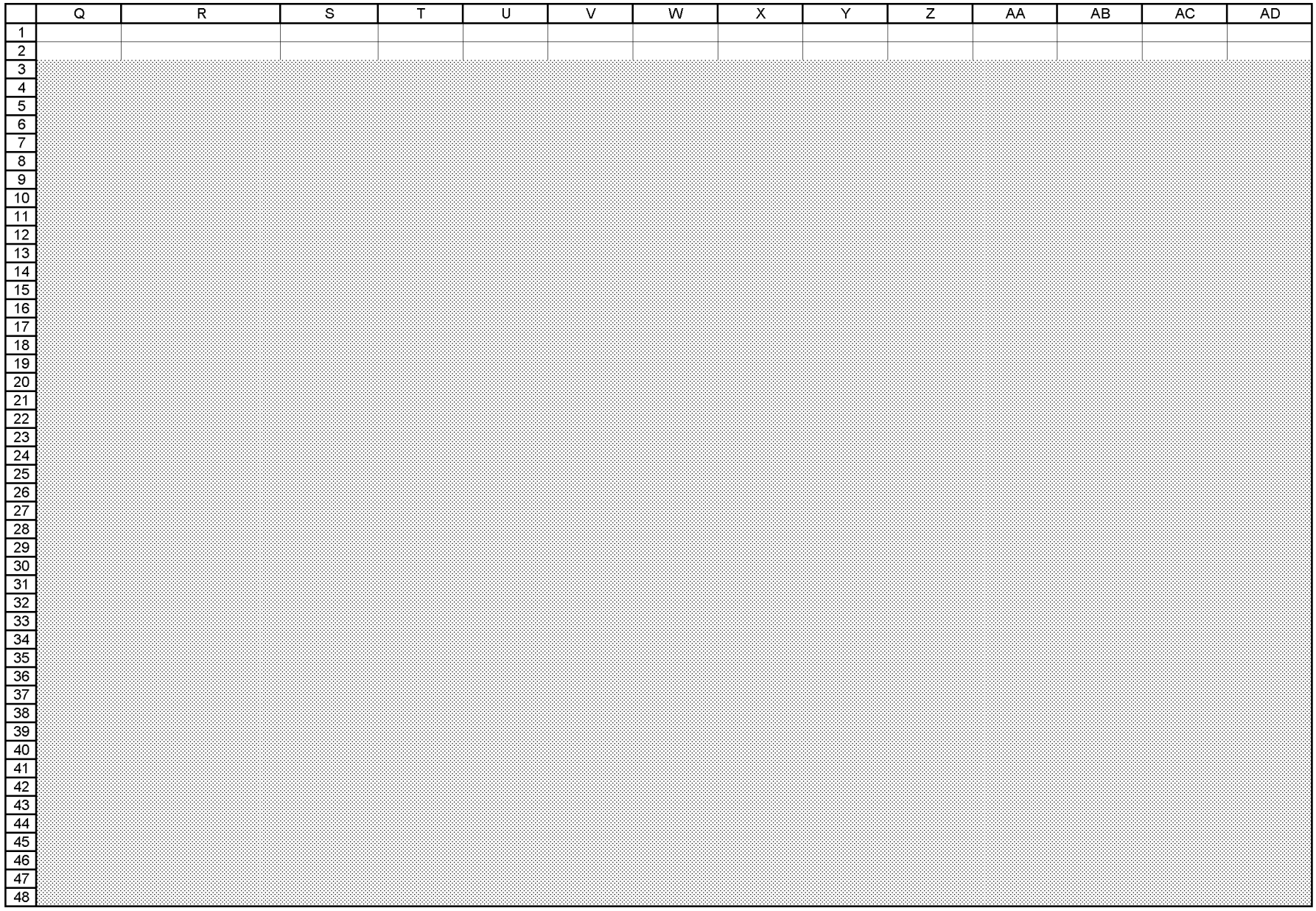

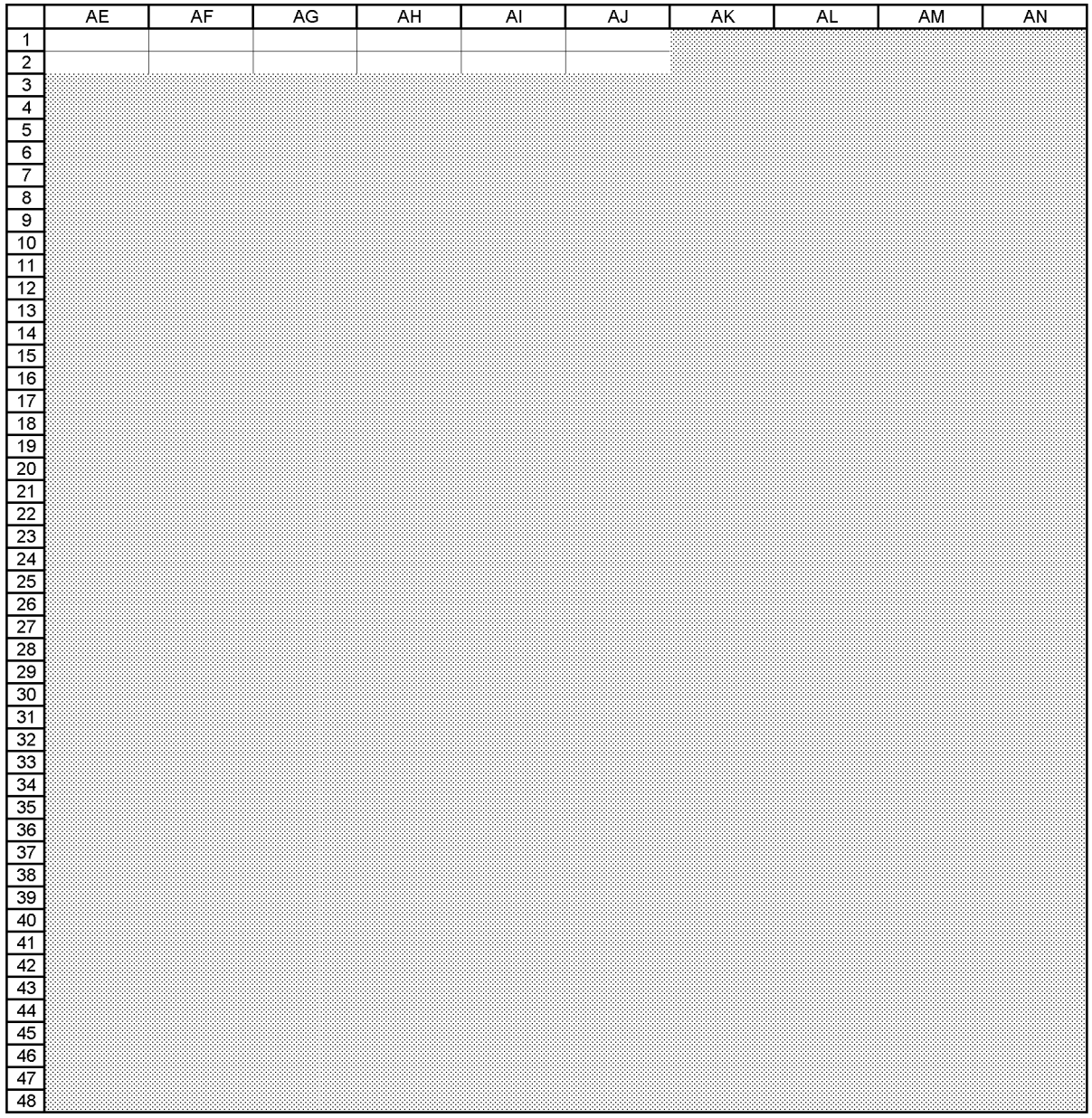

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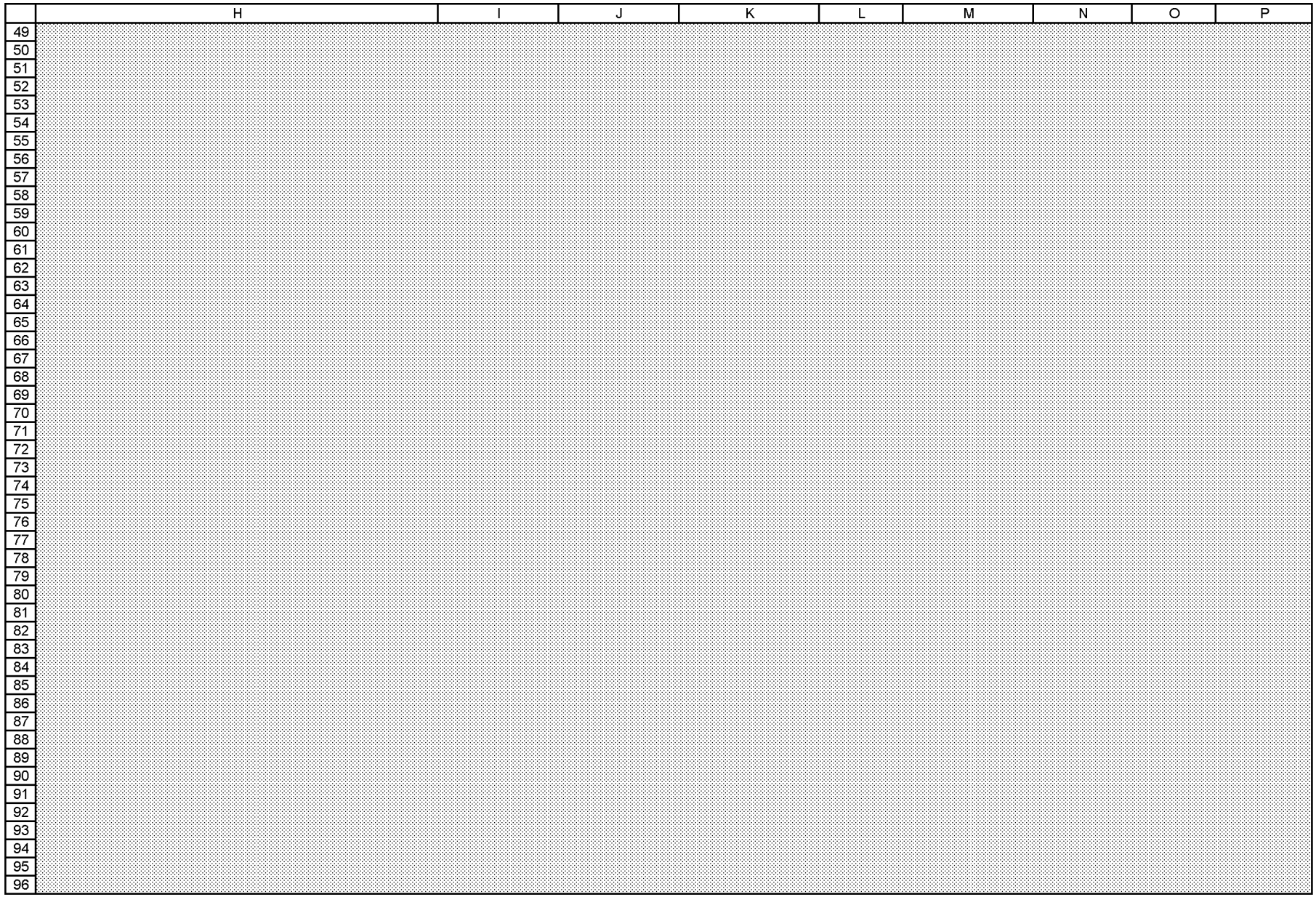
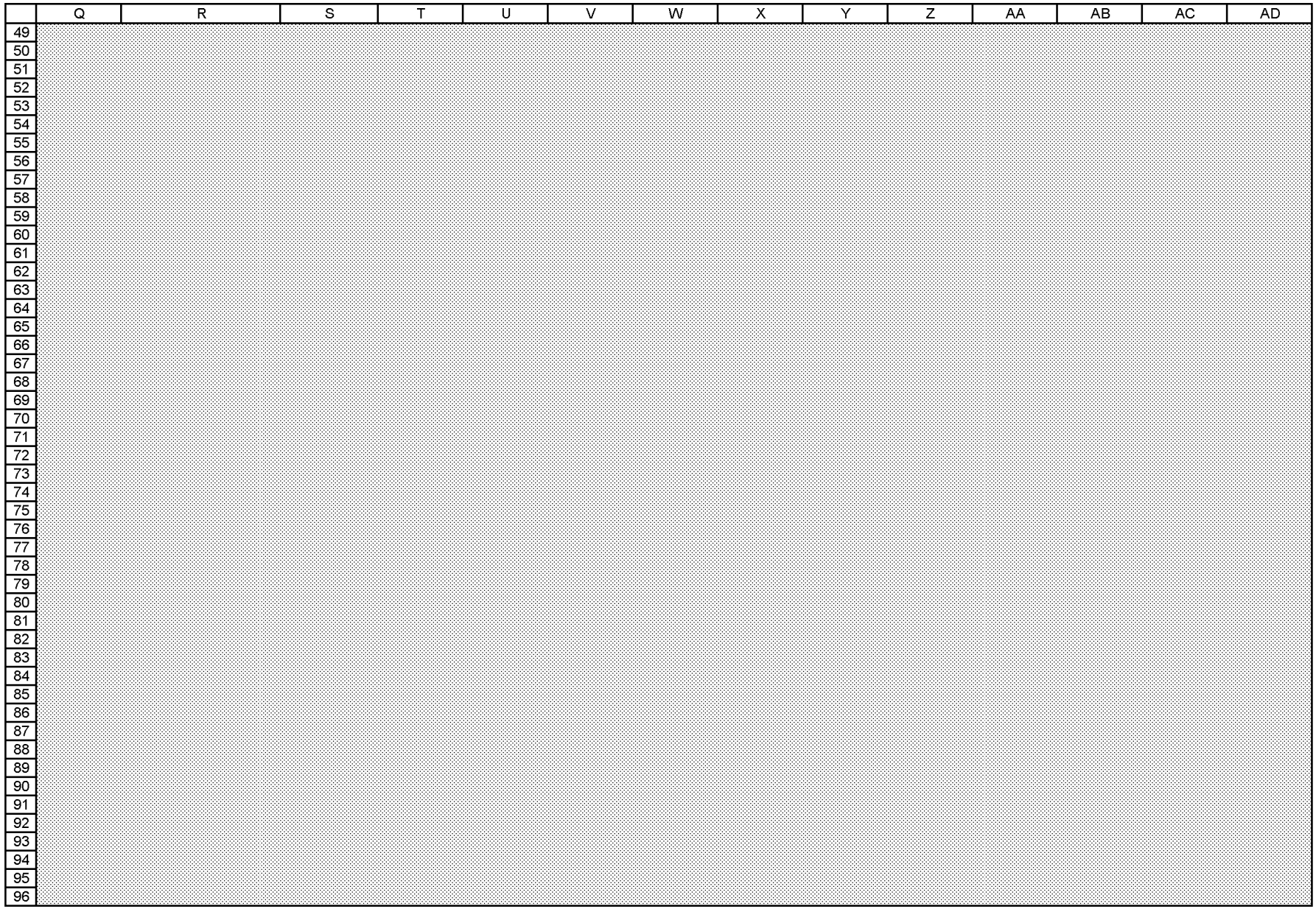
49	12 Jan	10.4				Wednesday	
50	13 Jan	10.2				Thursday	
51	14 Jan	9.9				Friday	
52	17 Jan	9.8				Monday	
53	18 Jan	9.1				Tuesday	
54	19 Jan	10.2				Wednesday	
55	20 Jan	9.5				Thursday	
56	21 Jan	10.0				Friday	
57	24 Jan	10.5				Monday	
58	25 Jan	10.2				Tuesday	
59	26 Jan	10.2				Wednesday	
60	27 Jan	9.8				Thursday	
61	28 Jan	9.5				Friday	
62	31 Jan	14.0				Monday	
63	1 Feb	14.2				Tuesday	
64	2 Feb	13.4				Wednesday	
65	3 Feb	12.5				Thursday	
66	4 Feb	12.5				Friday	
67	7 Feb	12.5				Monday	
68	8 Feb	9.8				Tuesday	
69	9 Feb	9.8				Wednesday	
70	10 Feb	9.8				Thursday	
71	11 Feb	10.5				Friday	
72	14 Feb	10.1				Monday	
73	15 Feb	10.4				Tuesday	
74	16 Feb	10.7				Wednesday	
75	17 Feb	11.1				Thursday	
76	18 Feb	11.5				Friday	
77	21 Feb	10.9				Monday	
78	22 Feb	9.8				Tuesday	
79	23 Feb	9.4				Wednesday	
80	24 Feb	10.4				Thursday	
81	25 Feb	11.4				Friday	
82	28 Feb	13.5				Monday	
83	1 Mar	13.2				Tuesday	
84	2 Mar	12.5				Wednesday	
85	3 Mar	12.2				Thursday	
86	4 Mar	11.5				Friday	
87	7 Mar	10.8				Monday	
88	8 Mar	10.1				Tuesday	
89	9 Mar	10.8				Wednesday	
90	10 Mar	10.5				Thursday	
91	11 Mar	10.7				Friday	
92	14 Mar	10.3				Monday	
93	15 Mar	10.7				Tuesday	
94	16 Mar	10.2				Wednesday	
95	17 Mar	10.6				Thursday	
96	18 Mar	10.6				Friday	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

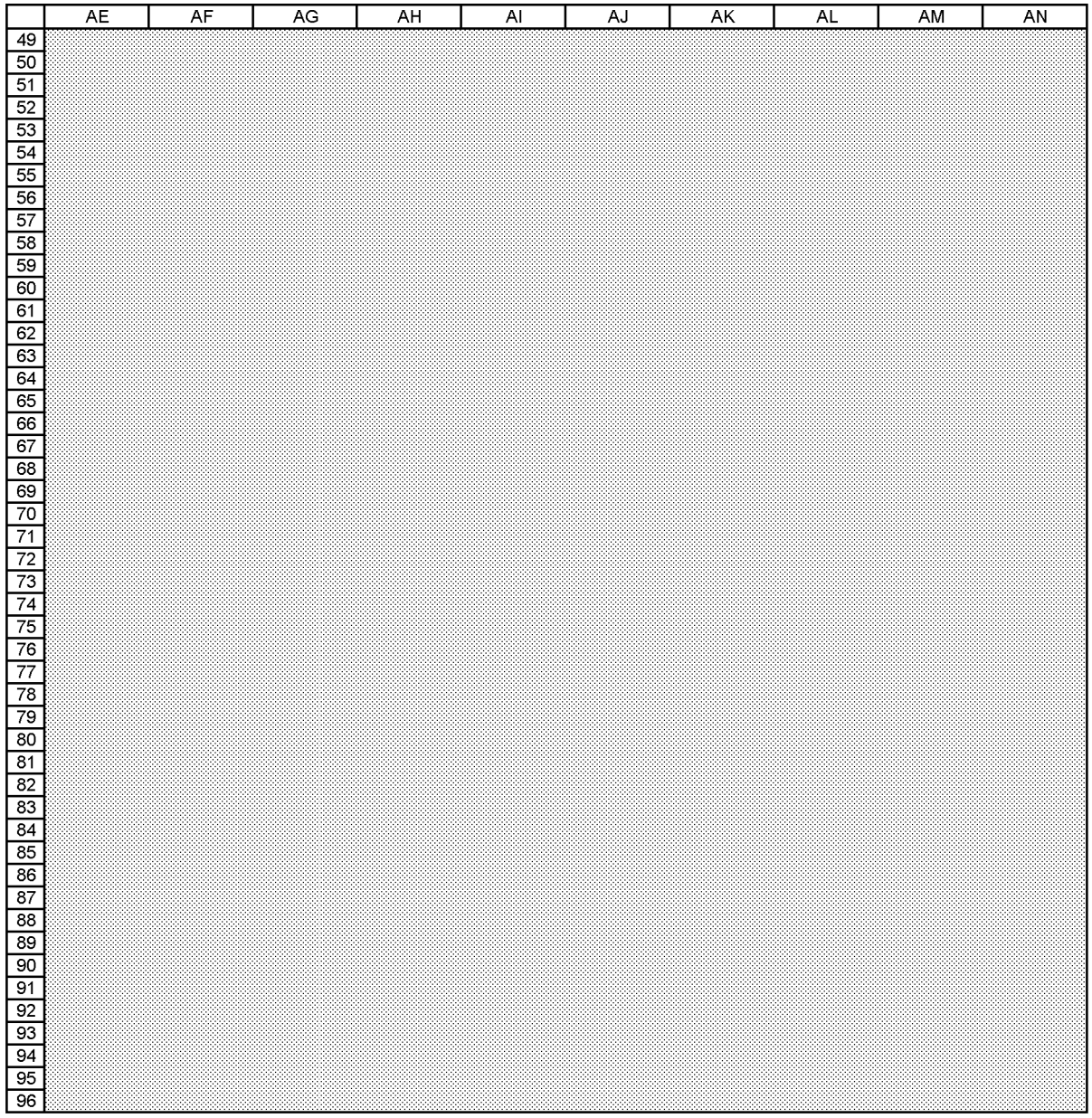
LBEX-DOCID 2078195



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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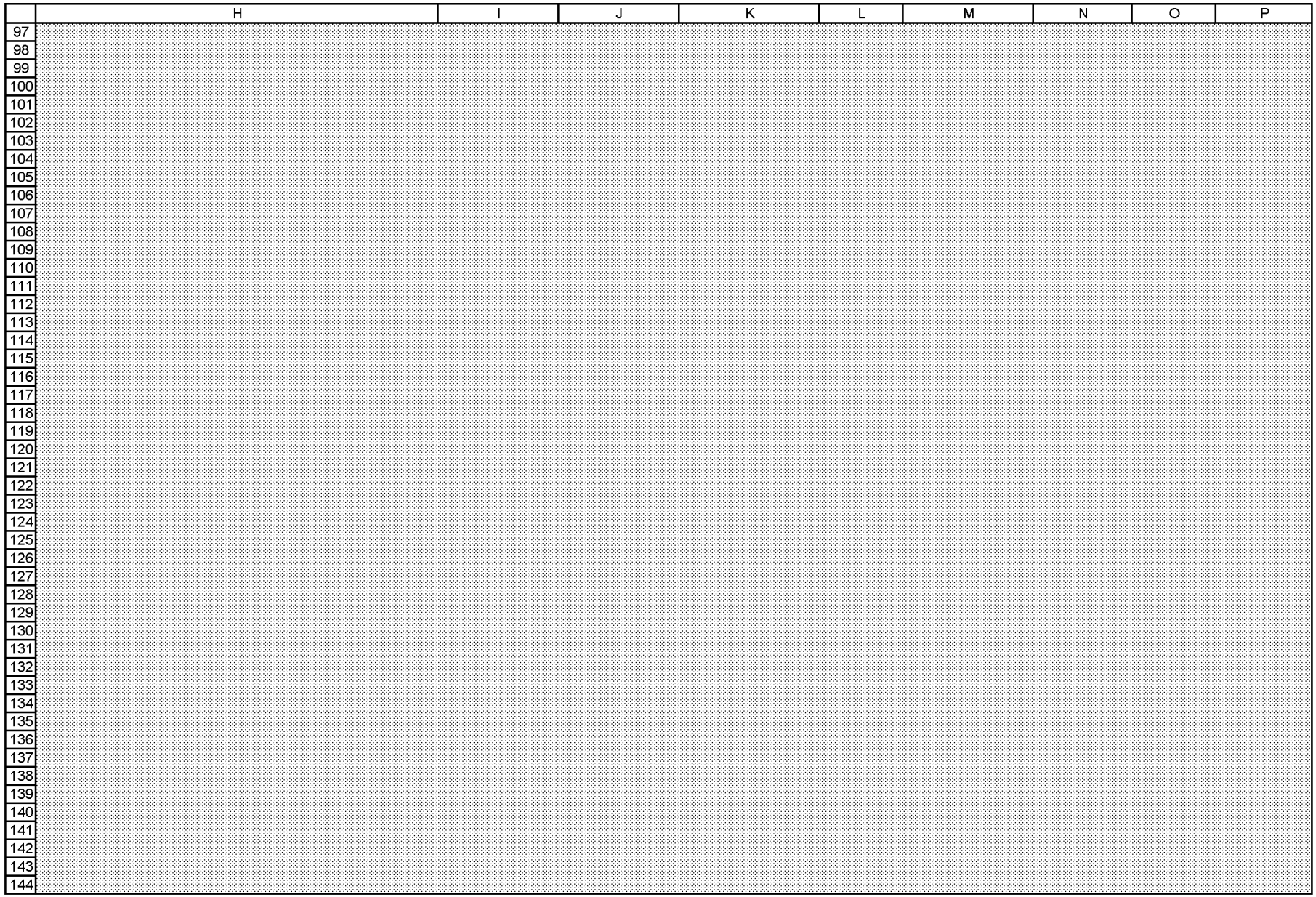
97	21 Mar	9.0				Monday	
98	22 Mar	9.5				Tuesday	
99	23 Mar	9.3				Wednesday	
100	29 Mar	7.8				Tuesday	
101	30 Mar	8.5				Wednesday	
102	31 Mar	11.6				Thursday	
103	1 Apr	11.3				Friday	
104	4 Apr	9.7				Monday	
105	5 Apr	11.0				Tuesday	
106	6 Apr	11.3				Wednesday	
107	7 Apr	10.3				Thursday	
108	8 Apr	10.3				Friday	
109	11 Apr	10.3				Monday	
110	12 Apr	9.9				Tuesday	
111	13 Apr	10.0				Wednesday	
112	14 Apr	10.0				Thursday	
113	15 Apr	9.5				Friday	
114	18 Apr	9.5				Monday	
115	19 Apr	9.2				Tuesday	
116	20 Apr	9.7				Wednesday	
117	21 Apr	9.7				Thursday	
118	22 Apr	9.7				Friday	
119	25 Apr	9.7				Monday	
120	26 Apr	9.6				Tuesday	
121	27 Apr	9.7				Wednesday	
122	28 Apr	9.0				Thursday	
123	29 Apr	12.9				Friday	
124	2 May	12.1				Monday	
125	3 May	11.6				Tuesday	
126	4 May	10.5				Wednesday	
127	5 May	9.7				Thursday	
128	6 May	9.7				Friday	
129	9 May	9.5				Monday	
130	10 May	9.0				Tuesday	
131	11 May	10.0				Wednesday	
132	12 May	10.2				Thursday	
133	13 May	10.4				Friday	
134	16 May	9.5				Monday	
135	17 May	9.6				Tuesday	
136	18 May	9.5				Wednesday	
137	19 May	9.6				Thursday	
138	20 May	9.3				Friday	
139	23 May	10.5				Monday	
140	24 May	10.3				Tuesday	
141	25 May	11.5				Wednesday	
142	26 May	10.6				Thursday	
143	27 May	13.0				Friday	
144	30 May	13.0				Monday	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.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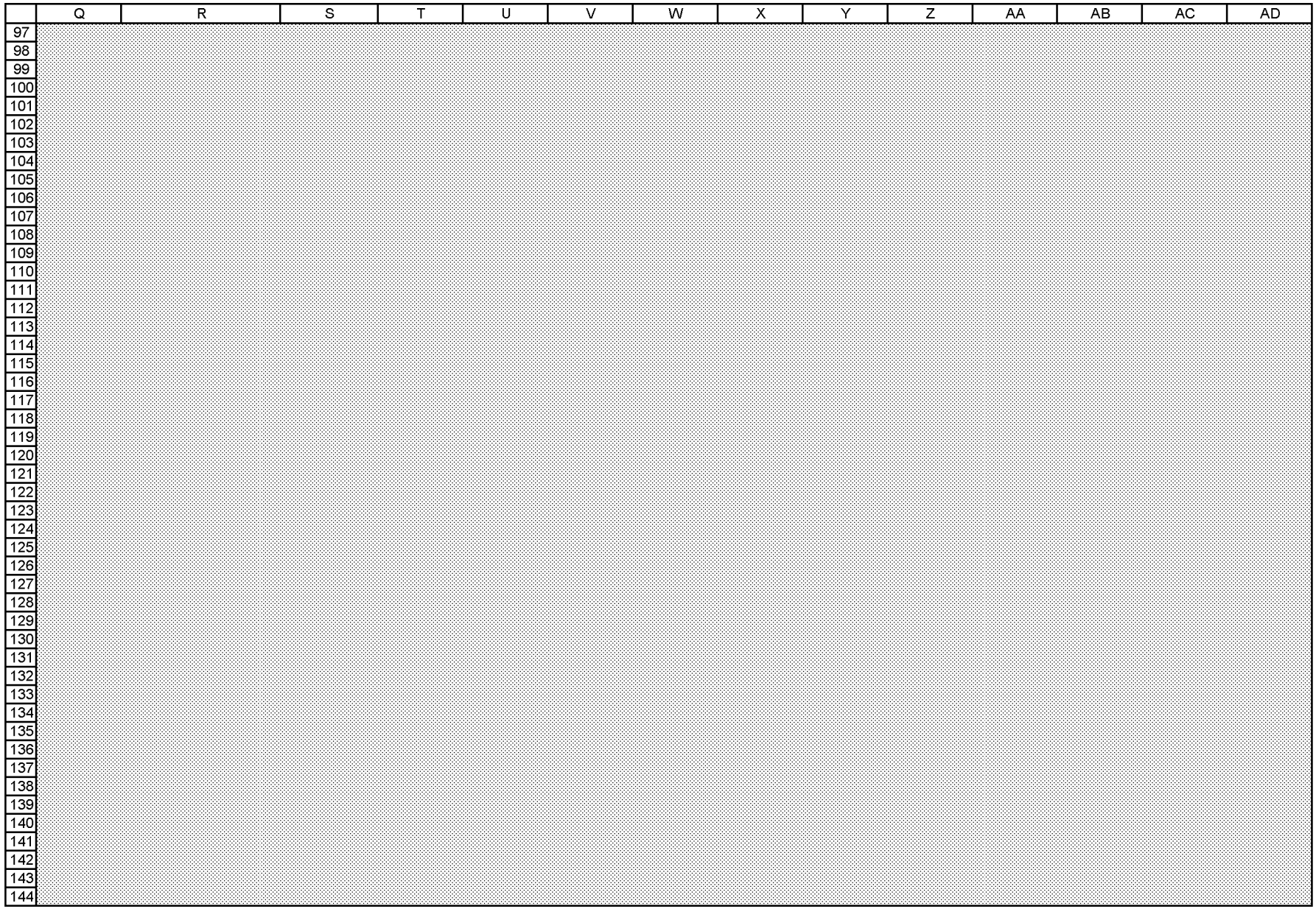

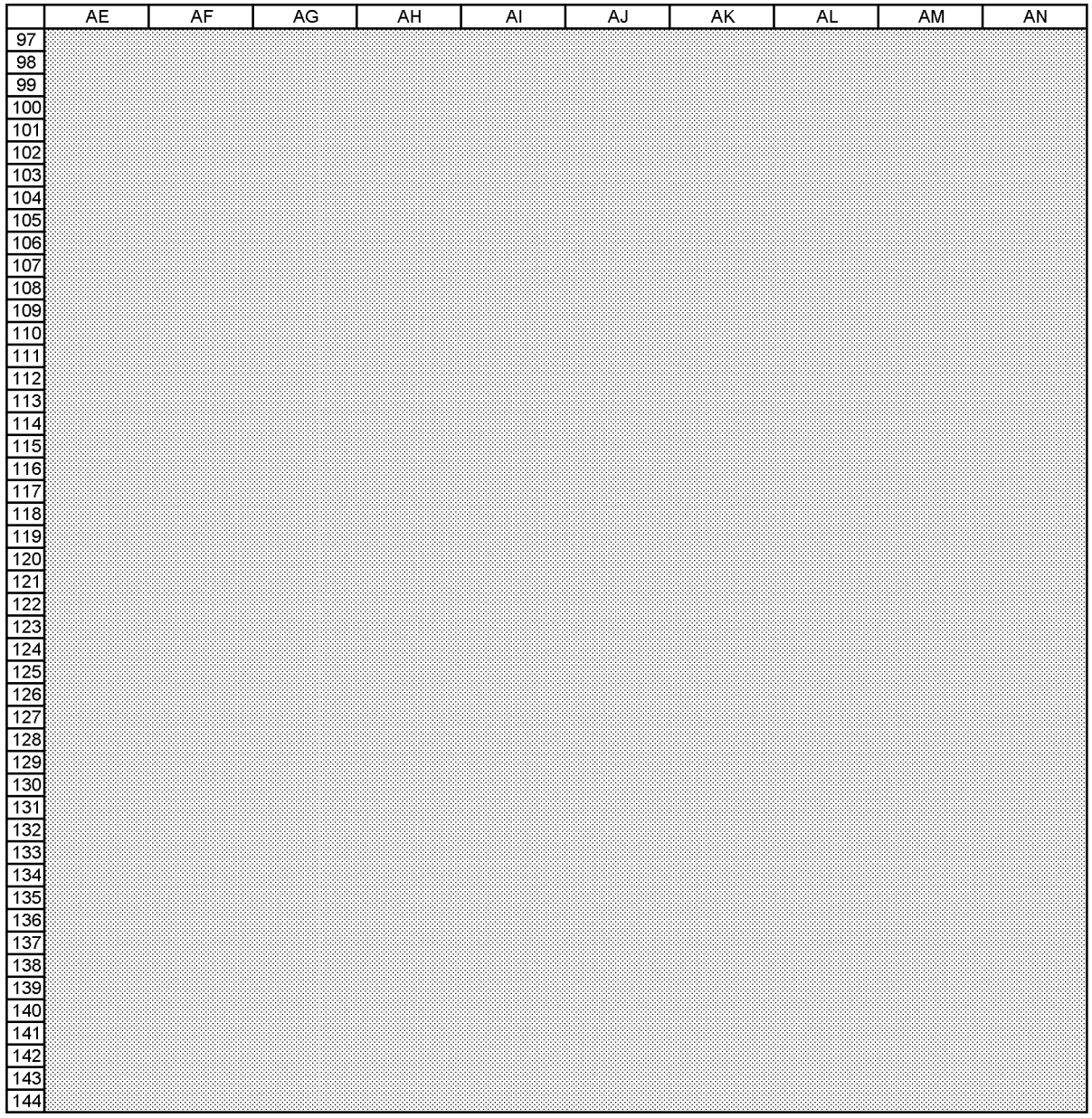

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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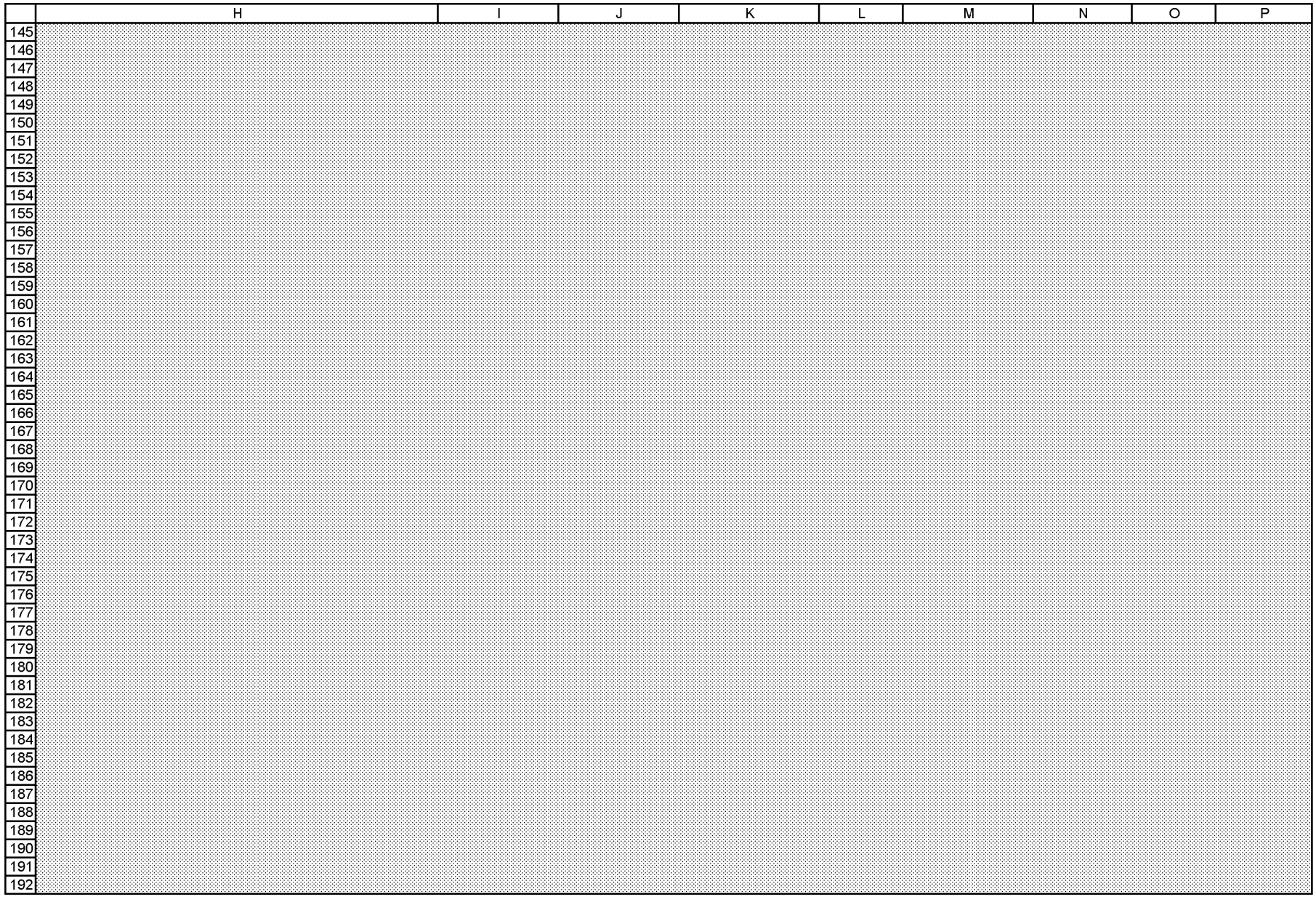
145	31 May	18.1				Tuesday	
146	1 Jun	16.6				Wednesday	
147	2 Jun	15.8				Thursday	
148	3 Jun	11.6				Friday	
149	6 Jun	9.8				Monday	
150	7 Jun	11.2				Tuesday	
151	8 Jun	12.0				Wednesday	
152	9 Jun	9.9				Thursday	
153	10 Jun	9.9				Friday	
154	13 Jun	9.9				Monday	
155	14 Jun	8.9				Tuesday	
156	15 Jun	9.1				Wednesday	
157	16 Jun	9.1				Thursday	
158	17 Jun	9.4				Friday	
159	20 Jun	9.4				Monday	
160	21 Jun	9.2				Tuesday	
161	22 Jun	9.3				Wednesday	
162	23 Jun	9.4				Thursday	
163	24 Jun	8.5				Friday	
164	27 Jun	8.4				Monday	
165	28 Jun	9.6				Tuesday	
166	29 Jun	13.1				Wednesday	
167	30 Jun	13.1				Thursday	
168	1 Jul	13.1				Friday	
169	4 Jul	13.1				Monday	
170	5 Jul	12.9				Tuesday	
171	6 Jul	11.4				Wednesday	
172	7 Jul	11.4				Thursday	
173	8 Jul	11.4				Friday	
174	11 Jul	11.4				Monday	
175	12 Jul	10.5				Tuesday	
176	13 Jul	10.5				Wednesday	
177	14 Jul	10.5				Thursday	
178	15 Jul	10.5				Friday	
179	18 Jul	10.4				Monday	
180	19 Jul	10.1				Tuesday	
181	20 Jul	9.9				Wednesday	
182	21 Jul	9.7				Thursday	
183	22 Jul	9.5				Friday	
184	25 Jul	9.2				Monday	
185	26 Jul	9.1				Tuesday	
186	27 Jul	10.8				Wednesday	
187	28 Jul	10.7				Thursday	
188	29 Jul	13.7				Friday	
189	1 Aug	13.7				Monday	
190	2 Aug	13.5				Tuesday	
191	3 Aug	12.2				Wednesday	
192	4 Aug	11.2				Thursday	



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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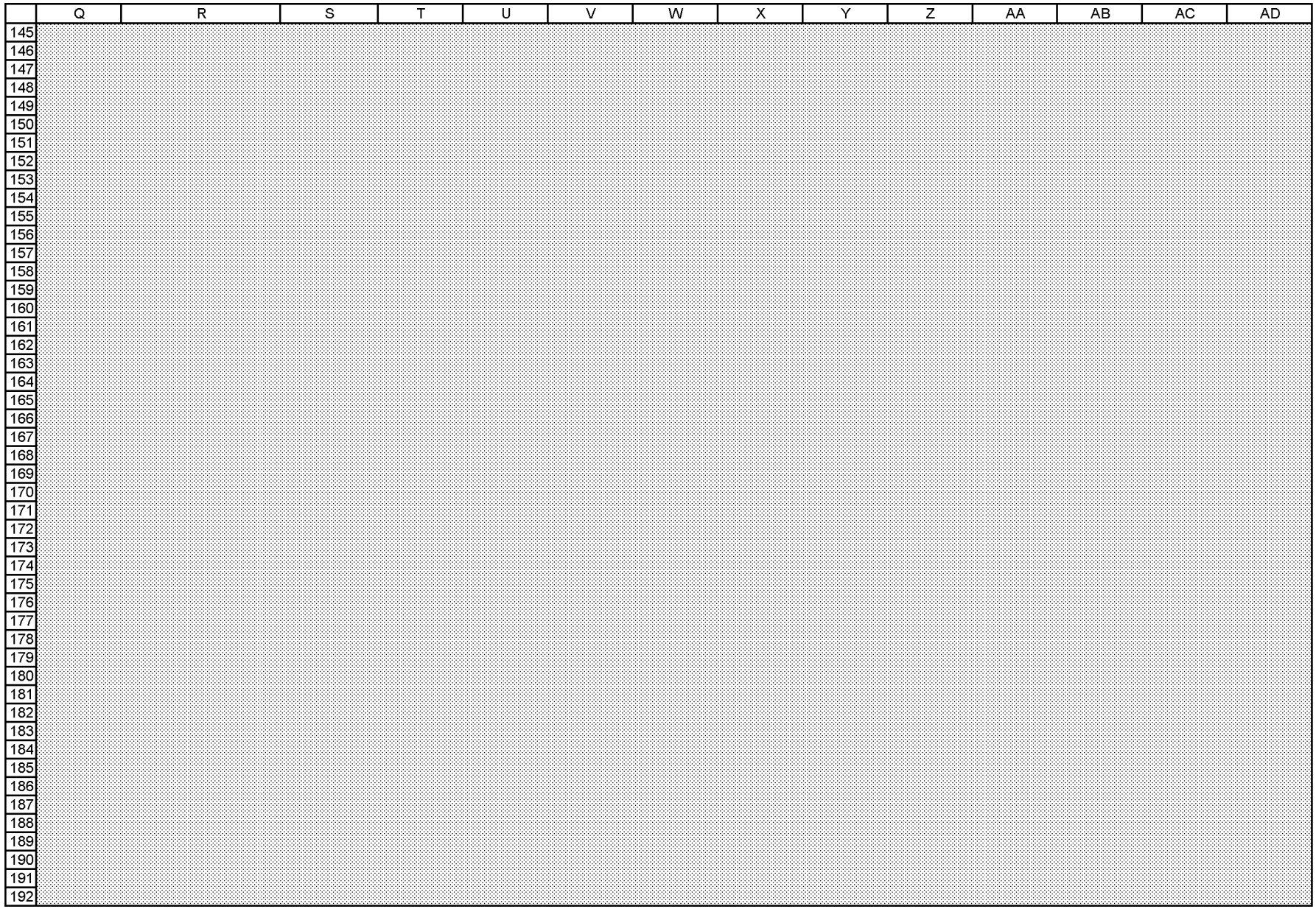

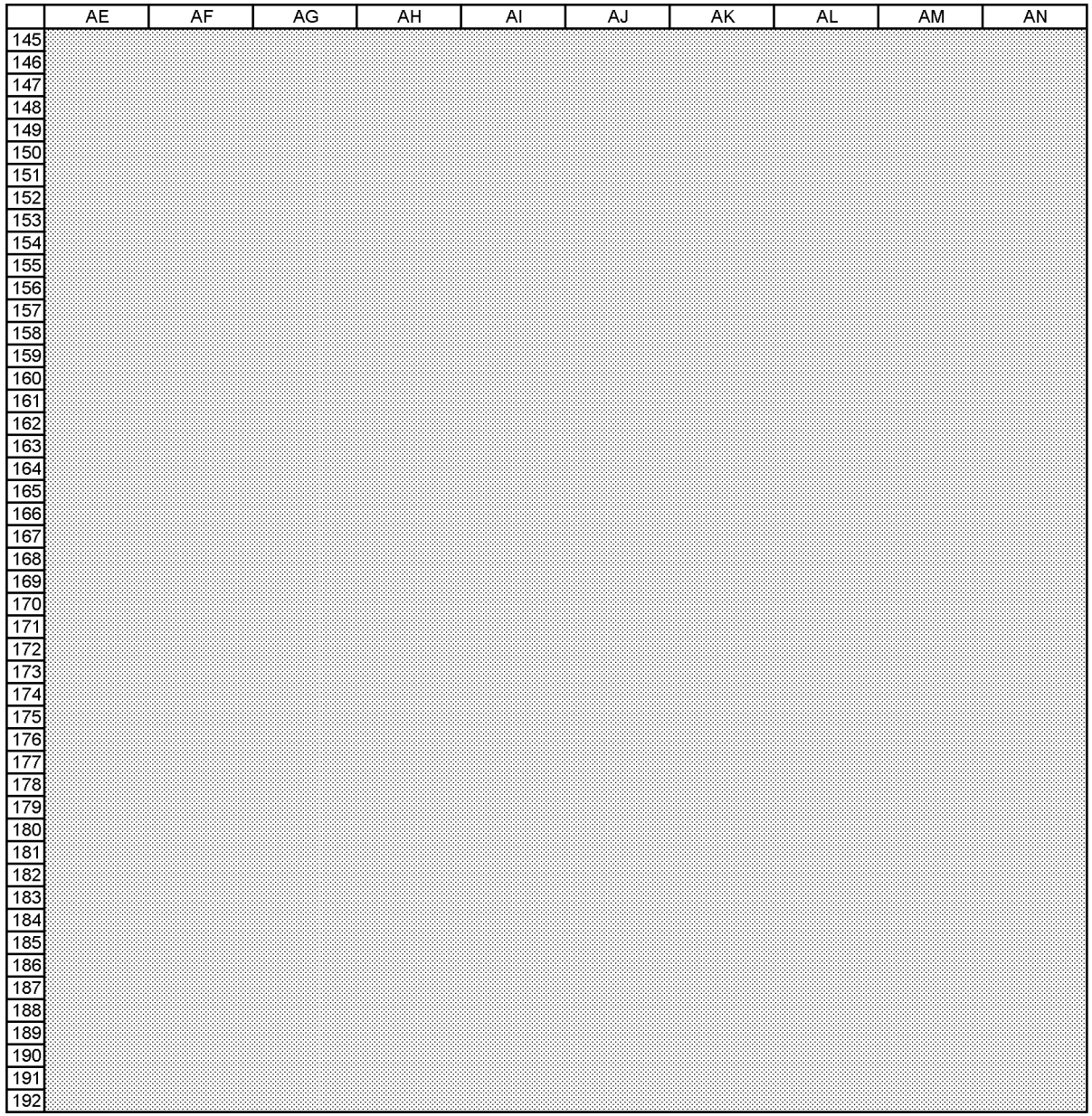
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193	5 Aug	11.0				Friday	
194	8 Aug	10.9				Monday	
195	9 Aug	10.8				Tuesday	
196	10 Aug	11.1				Wednesday	
197	11 Aug	10.9				Thursday	
198	12 Aug	11.3				Friday	
199	15 Aug	11.2				Monday	
200	16 Aug	12.0				Tuesday	
201	17 Aug	11.8				Wednesday	
202	18 Aug	11.7				Thursday	
203	19 Aug	11.8				Friday	
204	22 Aug	12.0				Monday	
205	23 Aug	11.7				Tuesday	
206	24 Aug	11.3				Wednesday	
207	25 Aug	11.0				Thursday	
208	26 Aug	11.2				Friday	
209	29 Aug	11.2				Monday	
210	30 Aug	11.8				Tuesday	
211	31 Aug	14.1				Wednesday	
212	1 Sep	14.1				Thursday	
213	16 Sep	11.5				Friday	
214	19 Sep	11.6				Monday	
215	20 Sep	12.2				Tuesday	
216	21 Sep	12.2				Wednesday	
217	22 Sep	11.9				Thursday	
218	23 Sep	11.9				Friday	
219	26 Sep	12.4				Monday	
220	27 Sep	11.8				Tuesday	
221	28 Sep	11.3				Wednesday	
222	29 Sep	12.2				Thursday	
223	30 Sep	15.3				Friday	
224	3 Oct	15.3				Monday	
225	4 Oct	15.1				Tuesday	
226	5 Oct	14.6				Wednesday	
227	6 Oct	14.1				Thursday	
228	7 Oct	13.3				Friday	
229	10 Oct	12.6				Monday	
230	11 Oct	12.3				Tuesday	
231	12 Oct	11.9				Wednesday	
232	13 Oct	11.9				Thursday	
233	14 Oct	11.1				Friday	
234	17 Oct	11.4				Monday	
235	18 Oct	11.2				Tuesday	
236	19 Oct	11.9				Wednesday	
237	20 Oct	10.9				Thursday	
238	21 Oct	11.0				Friday	
239	24 Oct	10.7				Monday	
240	25 Oct	10.7				Tuesday	

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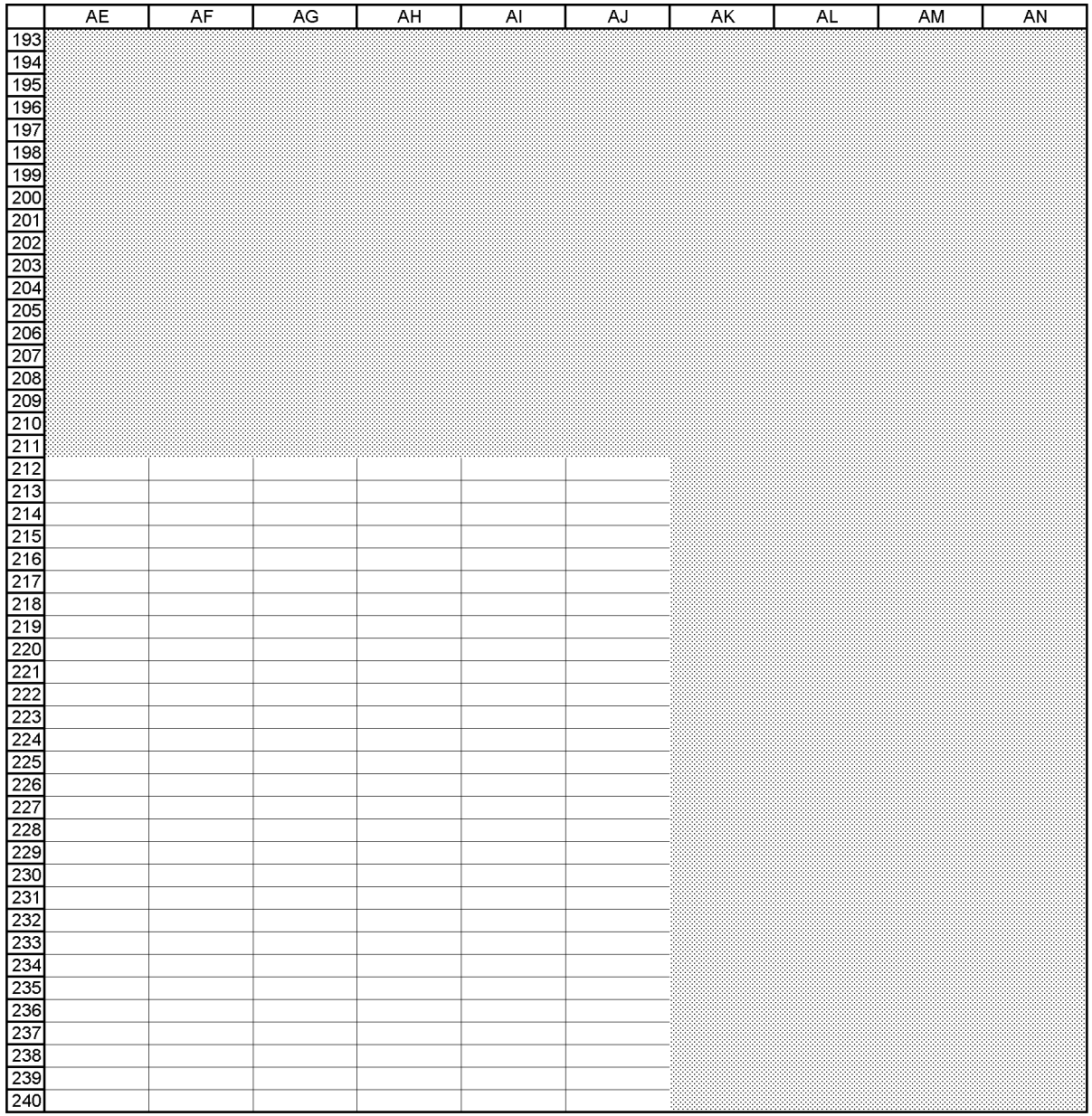
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241	**26 Oct**	10.8				Wednesday	
242	**27 Oct**	10.9				Thursday	
243	**28 Oct**	10.5				Friday	
244	**31 Oct**	12.9				Monday	
245	**1 Nov**	12.8				Tuesday	
246	**2 Nov**	13.0				Wednesday	
247	**3 Nov**	12.6				Thursday	
248	**4 Nov**	11.7				Friday	
249	**7 Nov**	10.9				Monday	
250	**8 Nov**	10.7				Tuesday	
251	**9 Nov**	10.0				Wednesday	
252	**10 Nov**	10.0				Thursday	
253	**11 Nov**	10.1				Friday	
254	**14 Nov**	10.2				Monday	
255	**15 Nov**	9.6				Tuesday	
256	**16 Nov**	9.6				Wednesday	
257	**17 Nov**	9.4				Thursday	
258	**18 Nov**	8.9				Friday	
259	**21 Nov**	9.0				Monday	
260	**22 Nov**	9.3				Tuesday	
261	**23 Nov**	9.2				Wednesday	
262	**24 Nov**	8.9				Thursday	
263	**25 Nov**	9.0				Friday	
264	**28 Nov**	9.8				Monday	
265	**29 Nov**	10.7				Tuesday	
266	**30 Nov**	14.7				Wednesday	
267	**1 Dec**	14.9				Thursday	
268	**2 Dec**	14.3				Friday	
269	**5 Dec**	11.7				Monday	
270	**6 Dec**	11.7				Tuesday	
271	**7 Dec**	9.2				Wednesday	
272	**8 Dec**	9.9				Thursday	
273	**9 Dec**	10.2				Friday	
274	**12 Dec**	10.1				Monday	
275	**13 Dec**	10.6				Tuesday	
276	**14 Dec**	9.9				Wednesday	
277	**15 Dec**	9.4				Thursday	
278	**16 Dec**	10.0				Friday	
279	**19 Dec**	10.3				Monday	
280	**20 Dec**	10.7				Tuesday	
281	**21 Dec**	10.2				Wednesday	
282	**22 Dec**	10.8				Thursday	
283	**23 Dec**	10.8				Friday	
284	**26 Dec**	10.8				Monday	
285	**27 Dec**	10.8				Tuesday	
286	**28 Dec**	11.0				Wednesday	
287	**29 Dec**	11.0				Thursday	
288	**30 Dec**	13.1				Friday	

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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289	**2 Jan**	13.1				Monday	
290	**3 Jan**	11.9				Tuesday	
291	**4 Jan**	11.6				Wednesday	
292	**5 Jan**	10.6				Thursday	
293	**6 Jan**	8.9				Friday	
294	**9 Jan**	9.2				Monday	
295	**10 Jan**	10.0				Tuesday	
296	**11 Jan**	8.6				Wednesday	
297	**12 Jan**	8.6				Thursday	
298	**13 Jan**	8.8				Friday	
299	**16 Jan**	8.4				Monday	
300	**17 Jan**	8.2				Tuesday	
301	**18 Jan**	8.5				Wednesday	
302	**19 Jan**	9.0				Thursday	
303	**20 Jan**	8.9				Friday	
304	**23 Jan**	9.0				Monday	
305	**24 Jan**	8.9				Tuesday	
306	**25 Jan**	8.9				Wednesday	
307	**26 Jan**	9.0				Thursday	
308	**27 Jan**	9.1				Friday	
309	**30 Jan**	9.5				Monday	
310	**31 Jan**	12.1				Tuesday	
311	**1 Feb**	11.6				Wednesday	
312	**2 Feb**	10.9				Thursday	
313	**3 Feb**	10.9				Friday	
314	**6 Feb**	10.6				Monday	
315	**7 Feb**	8.9				Tuesday	
316	**8 Feb**	8.9				Wednesday	
317	**9 Feb**	9.1				Thursday	
318	**10 Feb**	9.1				Friday	
319	**13 Feb**	8.2				Monday	
320	**14 Feb**	7.4				Tuesday	
321	**15 Feb**	8.2				Wednesday	
322	**16 Feb**	8.0				Thursday	
323	**17 Feb**	8.0				Friday	
324	**20 Feb**	8.0				Monday	
325	**21 Feb**	8.0				Tuesday	
326	**22 Feb**	8.0				Wednesday	
327	**23 Feb**	8.0				Thursday	
328	**24 Feb**	9.7				Friday	
329	**27 Feb**	10.8				Monday	
330	**28 Feb**	14.3				Tuesday	
331	**1 Mar**	12.7				Wednesday	
332	**2 Mar**	12.7				Thursday	
333	**3 Mar**	11.7				Friday	
334	**6 Mar**	9.6				Monday	
335	**7 Mar**	7.0				Tuesday	
336	**8 Mar**	7.5				Wednesday	

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337	**9 Mar**	7.1				Thursday	
338	**10 Mar**	7.6				Friday	
339	**13 Mar**	7.1				Monday	
340	**14 Mar**	7.4				Tuesday	
341	**15 Mar**	8.0				Wednesday	
342	**16 Mar**	8.2				Thursday	
343	**17 Mar**	8.2				Friday	
344	**20 Mar**	8.7				Monday	
345	**21 Mar**	9.7				Tuesday	
346	**22 Mar**	9.8				Wednesday	
347	**23 Mar**	9.8				Thursday	
348	**24 Mar**	9.8				Friday	
349	**27 Mar**	9.4				Monday	
350	**28 Mar**	9.2				Tuesday	
351	**29 Mar**	9.8				Wednesday	
352	**30 Mar**	10.1				Thursday	
353	**31 Mar**	13.0				Friday	
354	**3 Apr**	12.0				Monday	
355	**4 Apr**	11.8				Tuesday	
356	**5 Apr**	11.5				Wednesday	
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362	**13 Apr**	9.7				Thursday	
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366	**19 Apr**	10.5				Wednesday	
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369	**24 Apr**	9.8				Monday	
370	**25 Apr**	9.1				Tuesday	
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372	**27 Apr**	9.3				Thursday	
373	**28 Apr**	12.1				Friday	
374	**1 May**	13.3				Monday	
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377	**4 May**	11.5				Thursday	
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385	**16 May**	7.9				Tuesday	
386	**17 May**	7.9				Wednesday	
387	**18 May**	7.9				Thursday	
388	**19 May**	7.9				Friday	
389	**22 May**	9.3				Monday	
390	**23 May**	9.3				Tuesday	
391	**24 May**	8.8				Wednesday	
392	**25 May**	9.9				Thursday	
393	**26 May**	9.9				Friday	
394	**29 May**	9.7				Monday	
395	**30 May**	13.5				Tuesday	
396	**31 May**	21.0				Wednesday	
397	**1 Jun**	19.5				Thursday	
398	**2 Jun**	18.0				Friday	
399	**5 Jun**	18.0				Monday	
400	**6 Jun**	18.0				Tuesday	
401	**7 Jun**	10.0				Wednesday	
402	**8 Jun**	8.6				Thursday	
403	**9 Jun**	8.7				Friday	
404	**12 Jun**	8.8				Monday	
405	**13 Jun**	8.7				Tuesday	
406	**14 Jun**	9.0				Wednesday	
407	**15 Jun**	9.6				Thursday	
408	**16 Jun**	10.0				Friday	
409	**19 Jun**	10.0				Monday	
410	**20 Jun**	9.5				Tuesday	
411	**21 Jun**	9.4				Wednesday	
412	**22 Jun**	11.5				Thursday	
413	**23 Jun**	11.4				Friday	
414	**26 Jun**	11.7				Monday	
415	**27 Jun**	11.4				Tuesday	
416	**28 Jun**	12.1				Wednesday	
417	**29 Jun**	14.8				Thursday	
418	**30 Jun**	21.3				Friday	
419	**3 Jul**	22.0				Monday	
420	**4 Jul**	20.4				Tuesday	
421	**5 Jul**	20.2				Wednesday	
422	**6 Jul**	16.7				Thursday	
423	**7 Jul**	12.4				Friday	
424	**10 Jul**	12.8				Monday	
425	**11 Jul**	13.7				Tuesday	
426	**12 Jul**	14.0				Wednesday	
427	**13 Jul**	15.2				Thursday	
428	**14 Jul**	14.1				Friday	
429	**17 Jul**	14.5				Monday	
430	**18 Jul**	14.7				Tuesday	
431	**19 Jul**	15.4				Wednesday	
432	**20 Jul**	15.3				Thursday	

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433	**21 Jul**	15.6				Friday	
434	**24 Jul**	15.6				Monday	
435	**25 Jul**	16.0				Tuesday	
436	**26 Jul**	14.9				Wednesday	
437	**27 Jul**	17.4				Thursday	
438	**28 Jul**	16.6				Friday	
439	**31 Jul**	24.3				Monday	
440	**1 Aug**	23.5				Tuesday	
441	**2 Aug**	23.6				Wednesday	
442	**3 Aug**	19.5				Thursday	
443	**4 Aug**	18.5				Friday	
444	**7 Aug**	12.8				Monday	
445	**8 Aug**	13.0				Tuesday	
446	**9 Aug**	13.9				Wednesday	
447	**10 Aug**	14.8				Thursday	
448	**11 Aug**	14.8				Friday	
449	**14 Aug**	15.5				Monday	
450	**15 Aug**	15.5				Tuesday	
451	**16 Aug**	16.0				Wednesday	
452	**17 Aug**	15.2				Thursday	
453	**18 Aug**	15.0				Friday	
454	**21 Aug**	14.6				Monday	
455	**22 Aug**	13.9				Tuesday	
456	**23 Aug**	14.4				Wednesday	
457	**24 Aug**	14.5				Thursday	
458	**25 Aug**	14.9				Friday	
459	**28 Aug**	14.9				Monday	
460	**29 Aug**	14.9				Tuesday	
461	**30 Aug**	21.2				Wednesday	
462	**31 Aug**	27.2				Thursday	
463	**1 Sep**	27.3				Friday	
464	**4 Sep**	26.7				Monday	
465	**5 Sep**	26.0				Tuesday	
466	**6 Sep**	20.3				Wednesday	
467	**7 Sep**	15.2				Thursday	
468	**8 Sep**	14.8				Friday	
469	**11 Sep**	15.0				Monday	
470	**12 Sep**	15.1				Tuesday	
471	**13 Sep**	13.5				Wednesday	
472	**14 Sep**	14.3				Thursday	
473	**15 Sep**	13.9				Friday	
474	**18 Sep**	13.6				Monday	
475	**19 Sep**	13.7				Tuesday	
476	**20 Sep**	13.4				Wednesday	
477	**21 Sep**	13.0				Thursday	
478	**22 Sep**	13.0				Friday	
479	**25 Sep**	13.4				Monday	
480	**26 Sep**	12.9				Tuesday	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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481	**27 Sep**	12.8				Wednesday	
482	**28 Sep**	14.3				Thursday	
483	**29 Sep**	21.3	12.3	15.3	18.4	Friday	
484	**2 Oct**	19.7	12.3	15.3	18.4	Monday	
485	**3 Oct**	21.4	12.3	15.3	18.4	Tuesday	
486	**4 Oct**	21.0	12.3	15.3	18.4	Wednesday	
487	**5 Oct**	18.9	12.3	15.3	18.4	Thursday	
488	**6 Oct**	10.6	12.3	15.3	18.4	Friday	
489	**9 Oct**	11.8	12.3	15.3	18.4	Monday	
490	**10 Oct**	12.3	12.3	15.3	18.4	Tuesday	
491	**11 Oct**	12.1	12.3	15.3	18.4	Wednesday	
492	**12 Oct**	13.1	12.3	15.3	18.4	Thursday	
493	**13 Oct**	13.2	12.3	15.3	18.4	Friday	
494	**16 Oct**	13.2	12.3	15.3	18.4	Monday	
495	**17 Oct**	13.0	12.3	15.3	18.4	Tuesday	
496	**18 Oct**	12.9	12.3	15.3	18.4	Wednesday	
497	**19 Oct**	12.9	12.3	15.3	18.4	Thursday	
498	**20 Oct**	12.8	12.3	15.3	18.4	Friday	
499	**23 Oct**	12.9	12.3	15.3	18.4	Monday	
500	**24 Oct**	13.0	12.3	15.3	18.4	Tuesday	
501	**25 Oct**	13.3	12.3	15.3	18.4	Wednesday	
502	**26 Oct**	13.5	12.3	15.3	18.4	Thursday	
503	**27 Oct**	14.4	12.3	15.3	18.4	Friday	
504	**30 Oct**	17.9	12.3	15.3	18.4	Monday	
505	**31 Oct**	20.1	12.3	15.3	18.4	Tuesday	
506	**1 Nov**	17.8	12.3	15.3	18.4	Wednesday	
507	**2 Nov**	17.9	12.3	15.3	18.4	Thursday	
508	**3 Nov**	17.0	12.3	15.3	18.4	Friday	
509	**6 Nov**	15.0	12.3	15.3	18.4	Monday	
510	**7 Nov**	14.9	12.3	15.3	18.4	Tuesday	
511	**8 Nov**	15.4	12.3	15.3	18.4	Wednesday	
512	**9 Nov**	15.9	12.3	15.3	18.4	Thursday	
513	**10 Nov**	17.1	12.3	15.3	18.4	Friday	
514	**13 Nov**	18.1	12.3	15.3	18.4	Monday	
515	**14 Nov**	18.1	12.3	15.3	18.4	Tuesday	
516	**15 Nov**	18.2	12.3	15.3	18.4	Wednesday	
517	**16 Nov**	17.3	12.3	15.3	18.4	Thursday	
518	**17 Nov**	18.9	12.3	15.3	18.4	Friday	
519	**20 Nov**	19.0	12.3	15.3	18.4	Monday	
520	**21 Nov**	18.9	12.3	15.3	18.4	Tuesday	
521	**22 Nov**	19.4	12.3	15.3	18.4	Wednesday	
522	**23 Nov**	19.0	12.3	15.3	18.4	Thursday	
523	**24 Nov**	18.6	12.3	15.3	18.4	Friday	
524	**27 Nov**	18.5	12.3	15.3	18.4	Monday	
525	**28 Nov**	18.3	12.3	15.3	18.4	Tuesday	
526	**29 Nov**	17.1	12.3	15.3	18.4	Wednesday	
527	**30 Nov**	24.5	12.3	15.3	18.4	Thursday	
528	**1 Dec**	21.0	12.3	15.3	18.4	Friday	

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529	**4 Dec**	21.9	12.3	15.3	18.4	Monday	
530	**5 Dec**	21.8	12.3	15.3	18.4	Tuesday	
531	**6 Dec**	20.4	12.3	15.3	18.4	Wednesday	
532	**7 Dec**	16.9	12.3	15.3	18.4	Thursday	
533	**8 Dec**	17.8	12.3	15.3	18.4	Friday	
534	**11 Dec**	14.8	12.3	15.3	18.4	Monday	
535	**12 Dec**	15.6	12.3	15.3	18.4	Tuesday	
536	**13 Dec**	19.2	12.3	15.3	18.4	Wednesday	
537	**14 Dec**	20.1	12.3	15.3	18.4	Thursday	
538	**15 Dec**	19.9	12.3	15.3	18.4	Friday	
539	**18 Dec**	19.8	12.3	15.3	18.4	Monday	
540	**19 Dec**	18.7	12.3	15.3	18.4	Tuesday	
541	**20 Dec**	18.2	12.3	15.3	18.4	Wednesday	
542	**21 Dec**	20.3	12.3	15.3	18.4	Thursday	
543	**22 Dec**	20.3	12.3	15.3	18.4	Friday	
544	**25 Dec**	20.3	12.3	15.3	18.4	Monday	
545	**26 Dec**	17.8	12.3	15.3	18.4	Tuesday	
546	**27 Dec**	17.1	12.3	15.3	18.4	Wednesday	
547	**28 Dec**	14.7	12.3	15.3	18.4	Thursday	
548	**29 Dec**	23.7	12.3	15.3	18.4	Friday	
549	**1 Jan**	22.7	12.3	15.3	18.4	Monday	
550	**2 Jan**	20.2	12.3	15.3	18.4	Tuesday	
551	**3 Jan**	13.9	12.3	15.3	18.4	Wednesday	
552	**4 Jan**	18.0	12.3	15.3	18.4	Thursday	
553	**5 Jan**	15.5	12.3	15.3	18.4	Friday	
554	**8 Jan**	19.7	12.3	15.3	18.4	Monday	
555	**9 Jan**	15.9	12.3	15.3	18.4	Tuesday	
556	**10 Jan**	16.4	12.3	15.3	18.4	Wednesday	
557	**11 Jan**	16.3	12.3	15.3	18.4	Thursday	
558	**12 Jan**	15.2	12.3	15.3	18.4	Friday	
559	**15 Jan**	17.5	12.3	15.3	18.4	Monday	
560	**16 Jan**	19.2	12.3	15.3	18.4	Tuesday	
561	**17 Jan**	20.8	12.3	15.3	18.4	Wednesday	
562	**18 Jan**	17.9	12.3	15.3	18.4	Thursday	
563	**19 Jan**	19.2	12.3	15.3	18.4	Friday	
564	**22 Jan**	19.4	12.3	15.3	18.4	Monday	
565	**23 Jan**	18.7	12.3	15.3	18.4	Tuesday	
566	**24 Jan**	17.9	12.3	15.3	18.4	Wednesday	
567	**25 Jan**	18.2	12.3	15.3	18.4	Thursday	
568	**26 Jan**	15.4	12.3	15.3	18.4	Friday	
569	**29 Jan**	17.6	12.3	15.3	18.4	Monday	
570	**30 Jan**	17.9	12.3	15.3	18.4	Tuesday	
571	**31 Jan**	22.6	12.3	15.3	18.4	Wednesday	
572	**1 Feb**	19.2	12.3	15.3	18.4	Thursday	
573	**2 Feb**	22.1	12.3	15.3	18.4	Friday	
574	**5 Feb**	19.9	12.3	15.3	18.4	Monday	
575	**6 Feb**	18.2	12.3	15.3	18.4	Tuesday	
576	**7 Feb**	16.4	12.3	15.3	18.4	Wednesday	

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571	18,080,750,430								
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573	17,580,072,431								
574	15,365,424,262								
575	13,668,646,321								
576	11,916,368,533								

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577	**8 Feb**	17.2	12.3	15.3	18.4	Thursday	
578	**9 Feb**	17.2	12.3	15.3	18.4	Friday	
579	**12 Feb**	16.0	12.3	15.3	18.4	Monday	
580	**13 Feb**	18.1	12.3	15.3	18.4	Tuesday	
581	**14 Feb**	19.1	12.3	15.3	18.4	Wednesday	
582	**15 Feb**	18.4	12.3	15.3	18.4	Thursday	
583	**16 Feb**	17.4	12.3	15.3	18.4	Friday	
584	**19 Feb**	20.7	12.3	15.3	18.4	Monday	
585	**20 Feb**	19.7	12.3	15.3	18.4	Tuesday	
586	**21 Feb**	19.0	12.3	15.3	18.4	Wednesday	
587	**22 Feb**	18.4	12.3	15.3	18.4	Thursday	
588	**23 Feb**	19.0	12.3	15.3	18.4	Friday	
589	**26 Feb**	19.0	12.3	15.3	18.4	Monday	
590	**27 Feb**	21.3	12.3	15.3	18.4	Tuesday	
591	**28 Feb**	29.3	12.3	15.3	18.4	Wednesday	
592	**1 Mar**	23.8	12.3	15.3	18.4	Thursday	
593	**2 Mar**	27.5	12.3	15.3	18.4	Friday	
594	**5 Mar**	26.8	#NUM!	#NUM!	#NUM!	Monday	
595	**6 Mar**	23.8	#NUM!	#NUM!	#NUM!	Tuesday	
596	**7 Mar**	19.3	#NUM!	#NUM!	#NUM!	Wednesday	
597	**8 Mar**	16.6	#NUM!	#NUM!	#NUM!	Thursday	
598	**9 Mar**	21.3	#NUM!	#NUM!	#NUM!	Friday	
599	**12 Mar**	18.6	#NUM!	#NUM!	#NUM!	Monday	
600	**13 Mar**	20.8	#NUM!	#NUM!	#NUM!	Tuesday	
601	**14 Mar**	21.8	#NUM!	#NUM!	#NUM!	Wednesday	
602	**15 Mar**	18.4	#NUM!	#NUM!	#NUM!	Thursday	
603	**16 Mar**	24.3	#NUM!	#NUM!	#NUM!	Friday	
604	**19 Mar**	24.4	#NUM!	#NUM!	#NUM!	Monday	
605	**20 Mar**	23.3	#NUM!	#NUM!	#NUM!	Tuesday	
606	**21 Mar**	24.9	#NUM!	#NUM!	#NUM!	Wednesday	
607	**22 Mar**	24.9	#NUM!	#NUM!	#NUM!	Thursday	
608	**23 Mar**	23.7	#NUM!	#NUM!	#NUM!	Friday	
609	**26 Mar**	24.2	#NUM!	#NUM!	#NUM!	Monday	
610	**27 Mar**	24.2	#NUM!	#NUM!	#NUM!	Tuesday	
611	**28 Mar**	21.9	#NUM!	#NUM!	#NUM!	Wednesday	
612	**29 Mar**	22.4	#NUM!	#NUM!	#NUM!	Thursday	
613	**30 Mar**	27.3	#NUM!	#NUM!	#NUM!	Friday	
614	**2 Apr**	21.0	#NUM!	#NUM!	#NUM!	Monday	
615	**3 Apr**	15.9	#NUM!	#NUM!	#NUM!	Tuesday	
616	**4 Apr**	21.9	#NUM!	#NUM!	#NUM!	Wednesday	
617	**5 Apr**	0.0	#NUM!	#NUM!	#NUM!	Thursday	
618	**6 Apr**	0.0	#NUM!	#NUM!	#NUM!	Friday	
619	**9 Apr**	21.3	#NUM!	#NUM!	#NUM!	Monday	
620	**10 Apr**	19.8	#NUM!	#NUM!	#NUM!	Tuesday	
621	**11 Apr**	19.8	#NUM!	#NUM!	#NUM!	Wednesday	
622	**12 Apr**	19.3	#NUM!	#NUM!	#NUM!	Thursday	
623	**13 Apr**	19.1	#NUM!	#NUM!	#NUM!	Friday	
624	**16 Apr**	18.7	#NUM!	#NUM!	#NUM!	Monday	

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577	12,663,873,311								
578	12,657,373,181								
579	11,513,589,084								
580	13,552,907,828								
581	14,634,031,330								
582	13,921,888,378								
583	12,941,676,423								
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625	**17 Apr**	16.7	#NUM!	#NUM!	#NUM!	Tuesday	
626	**18 Apr**	17.5	#NUM!	#NUM!	#NUM!	Wednesday	
627	**19 Apr**	17.3	#NUM!	#NUM!	#NUM!	Thursday	
628	**20 Apr**	17.6	#NUM!	#NUM!	#NUM!	Friday	
629	**23 Apr**	18.2	#NUM!	#NUM!	#NUM!	Monday	
630	**24 Apr**	17.9	#NUM!	#NUM!	#NUM!	Tuesday	
631	**25 Apr**	17.8	#NUM!	#NUM!	#NUM!	Wednesday	
632	**26 Apr**	19.9	#NUM!	#NUM!	#NUM!	Thursday	
633	**27 Apr**	20.5	#NUM!	#NUM!	#NUM!	Friday	
634	**30 Apr**	23.8	#NUM!	#NUM!	#NUM!	Monday	
635	**1 May**	23.4	#NUM!	#NUM!	#NUM!	Tuesday	
636	**2 May**	21.4	#NUM!	#NUM!	#NUM!	Wednesday	
637	**3 May**	19.4	#NUM!	#NUM!	#NUM!	Thursday	
638	**4 May**	0.0	#NUM!	#NUM!	#NUM!	Friday	
639	**7 May**	18.3	#NUM!	#NUM!	#NUM!	Monday	
640	**8 May**	18.1	#NUM!	#NUM!	#NUM!	Tuesday	
641	**9 May**	18.2	#NUM!	#NUM!	#NUM!	Wednesday	
642	**10 May**	17.8	#NUM!	#NUM!	#NUM!	Thursday	
643	**11 May**	17.0	#NUM!	#NUM!	#NUM!	Friday	
644	**14 May**	16.5	#NUM!	#NUM!	#NUM!	Monday	
645	**15 May**	16.9	#NUM!	#NUM!	#NUM!	Tuesday	
646	**16 May**	17.2	#NUM!	#NUM!	#NUM!	Wednesday	
647	**17 May**	16.2	#NUM!	#NUM!	#NUM!	Thursday	
648	**18 May**	15.6	#NUM!	#NUM!	#NUM!	Friday	
649	**21 May**	15.3	#NUM!	#NUM!	#NUM!	Monday	
650	**22 May**	15.7	#NUM!	#NUM!	#NUM!	Tuesday	
651	**23 May**	16.3	#NUM!	#NUM!	#NUM!	Wednesday	
652	**24 May**	17.2	#NUM!	#NUM!	#NUM!	Thursday	
653	**25 May**	0.0	#NUM!	#NUM!	#NUM!	Friday	
654	**28 May**	19.3	#NUM!	#NUM!	#NUM!	Monday	
655	**29 May**	18.4	#NUM!	#NUM!	#NUM!	Tuesday	
656	**30 May**	19.9	#NUM!	#NUM!	#NUM!	Wednesday	
657	**31 May**	24.9	#NUM!	#NUM!	#NUM!	Thursday	
658	**1 Jun**	22.3	#NUM!	#NUM!	#NUM!	Friday	
659	**4 Jun**	22.9	#NUM!	#NUM!	#NUM!	Monday	
660	**5 Jun**	21.7	#NUM!	#NUM!	#NUM!	Tuesday	
661	**6 Jun**	21.6	#NUM!	#NUM!	#NUM!	Wednesday	
662	**7 Jun**	16.3	#NUM!	#NUM!	#NUM!	Thursday	
663	**8 Jun**	14.8	#NUM!	#NUM!	#NUM!	Friday	
664	**11 Jun**	15.8	#NUM!	#NUM!	#NUM!	Monday	
665	**12 Jun**	15.7	#NUM!	#NUM!	#NUM!	Tuesday	
666	**13 Jun**	15.6	#NUM!	#NUM!	#NUM!	Wednesday	
667	**14 Jun**	15.9	#NUM!	#NUM!	#NUM!	Thursday	
668	**15 Jun**	16.3	#NUM!	#NUM!	#NUM!	Friday	
669	**18 Jun**	16.3	#NUM!	#NUM!	#NUM!	Monday	
670	**19 Jun**	16.1	#NUM!	#NUM!	#NUM!	Tuesday	
671	**20 Jun**	16.4	#NUM!	#NUM!	#NUM!	Wednesday	
672	**21 Jun**	16.7	#NUM!	#NUM!	#NUM!	Thursday	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

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673	**22 Jun**	16.4	#NUM!	#NUM!	#NUM!	Friday	
674	**25 Jun**	16.6	#NUM!	#NUM!	#NUM!	Monday	
675	**26 Jun**	16.7	#NUM!	#NUM!	#NUM!	Tuesday	
676	**27 Jun**	19.1	#NUM!	#NUM!	#NUM!	Wednesday	
677	**28 Jun**	20.6	#NUM!	#NUM!	#NUM!	Thursday	
678	**29 Jun**	26.0	#NUM!	#NUM!	#NUM!	Friday	
679	**2 Jul**	25.4	#NUM!	#NUM!	#NUM!	Monday	
680	**3 Jul**	25.5	#NUM!	#NUM!	#NUM!	Tuesday	
681	**4 Jul**	20.3	#NUM!	#NUM!	#NUM!	Wednesday	
682	**5 Jul**	21.1	#NUM!	#NUM!	#NUM!	Thursday	
683	**6 Jul**	18.1	#NUM!	#NUM!	#NUM!	Friday	
684	**9 Jul**	18.0	#NUM!	#NUM!	#NUM!	Monday	
685	**10 Jul**	19.9	#NUM!	#NUM!	#NUM!	Tuesday	
686	**11 Jul**	20.3	#NUM!	#NUM!	#NUM!	Wednesday	
687	**12 Jul**	20.2	#NUM!	#NUM!	#NUM!	Thursday	
688	**13 Jul**	21.9	#NUM!	#NUM!	#NUM!	Friday	
689	**16 Jul**	21.9	#NUM!	#NUM!	#NUM!	Monday	
690	**17 Jul**	21.6	#NUM!	#NUM!	#NUM!	Tuesday	
691	**18 Jul**	21.3	#NUM!	#NUM!	#NUM!	Wednesday	
692	**19 Jul**	21.1	#NUM!	#NUM!	#NUM!	Thursday	
693	**20 Jul**	21.1	#NUM!	#NUM!	#NUM!	Friday	
694	**23 Jul**	21.1	#NUM!	#NUM!	#NUM!	Monday	
695	**24 Jul**	22.6	#NUM!	#NUM!	#NUM!	Tuesday	
696	**25 Jul**	23.2	#NUM!	#NUM!	#NUM!	Wednesday	
697	**26 Jul**	25.6	#NUM!	#NUM!	#NUM!	Thursday	
698	**27 Jul**	25.1	#NUM!	#NUM!	#NUM!	Friday	
699	**30 Jul**	25.2	#NUM!	#NUM!	#NUM!	Monday	
700	**31 Jul**	29.2	#NUM!	#NUM!	#NUM!	Tuesday	
701	**1 Aug**	28.5	#NUM!	#NUM!	#NUM!	Wednesday	
702	**2 Aug**	0.0	#NUM!	#NUM!	#NUM!	Thursday	
703	**3 Aug**	24.4	#NUM!	#NUM!	#NUM!	Friday	
704	**6 Aug**	24.2	#NUM!	#NUM!	#NUM!	Monday	
705	**7 Aug**	22.1	#NUM!	#NUM!	#NUM!	Tuesday	
706	**8 Aug**	22.0	#NUM!	#NUM!	#NUM!	Wednesday	
707	**9 Aug**	20.6	#NUM!	#NUM!	#NUM!	Thursday	
708	**10 Aug**	22.3	#NUM!	#NUM!	#NUM!	Friday	
709	**13 Aug**	19.0	#NUM!	#NUM!	#NUM!	Monday	
710	**14 Aug**	16.4	#NUM!	#NUM!	#NUM!	Tuesday	
711	**15 Aug**	17.4	#NUM!	#NUM!	#NUM!	Wednesday	
712	**16 Aug**	17.4	#NUM!	#NUM!	#NUM!	Thursday	
713	**17 Aug**	17.8	#NUM!	#NUM!	#NUM!	Friday	
714	**20 Aug**	18.5	#NUM!	#NUM!	#NUM!	Monday	
715	**21 Aug**	12.7	#NUM!	#NUM!	#NUM!	Tuesday	
716	**22 Aug**	12.6	#NUM!	#NUM!	#NUM!	Wednesday	
717	**23 Aug**	13.0	#NUM!	#NUM!	#NUM!	Thursday	
718	**24 Aug**	0.0	#NUM!	#NUM!	#NUM!	Friday	
719	**27 Aug**	12.7	#NUM!	#NUM!	#NUM!	Monday	
720	**28 Aug**	14.4	#NUM!	#NUM!	#NUM!	Tuesday	

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702	No calculations done due to delay in system availability								
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718	London Hoiday on the 27th								
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721	**29 Aug**	21.3	#NUM!	#NUM!	#NUM!	Wednesday	
722	**30 Aug**	24.1	#NUM!	#NUM!	#NUM!	Thursday	
723	**31 Aug**	27.3	#NUM!	#NUM!	#NUM!	Friday	
724	**3 Sep**	25.0	#NUM!	#NUM!	#NUM!	Monday	
725	**4 Sep**	24.2	#NUM!	#NUM!	#NUM!	Tuesday	
726	**5 Sep**	23.4	#NUM!	#NUM!	#NUM!	Wednesday	
727	**6 Sep**	20.0	#NUM!	#NUM!	#NUM!	Thursday	
728	**7 Sep**	17.8	#NUM!	#NUM!	#NUM!	Friday	
729	**10 Sep**	17.8	#NUM!	#NUM!	#NUM!	Monday	
730	**11 Sep**	17.4	#NUM!	#NUM!	#NUM!	Tuesday	
731	**12 Sep**	18.8	#NUM!	#NUM!	#NUM!	Wednesday	
732	**13 Sep**	19.0	#NUM!	#NUM!	#NUM!	Thursday	
733	**14 Sep**	19.2	#NUM!	#NUM!	#NUM!	Friday	
734	**17 Sep**	18.6	#NUM!	#NUM!	#NUM!	Monday	
735	**18 Sep**	18.2	#NUM!	#NUM!	#NUM!	Tuesday	
736	**19 Sep**	16.0	#NUM!	#NUM!	#NUM!	Wednesday	
737	**20 Sep**	17.0	#NUM!	#NUM!	#NUM!	Thursday	
738	**21 Sep**	18.0	#NUM!	#NUM!	#NUM!	Friday	
739	**24 Sep**	17.4	#NUM!	#NUM!	#NUM!	Monday	
740	**25 Sep**	18.0	#NUM!	#NUM!	#NUM!	Tuesday	
741	**26 Sep**	17.7	#NUM!	#NUM!	#NUM!	Wednesday	
742	**27 Sep**	17.3	#NUM!	#NUM!	#NUM!	Thursday	
743	**28 Sep**	20.9	#NUM!	#NUM!	#NUM!	Friday	
744	**1 Oct**	20.2	#NUM!	#NUM!	#NUM!	Monday	
745	**2 Oct**	19.6	#NUM!	#NUM!	#NUM!	Tuesday	
746	**3 Oct**	18.8	#NUM!	#NUM!	#NUM!	Wednesday	
747	**4 Oct**	18.4	#NUM!	#NUM!	#NUM!	Thursday	
748	**5 Oct**	15.2	#NUM!	#NUM!	#NUM!	Friday	
749	**8 Oct**	15.6	#NUM!	#NUM!	#NUM!	Monday	
750	**9 Oct**	15.1	#NUM!	#NUM!	#NUM!	Tuesday	
751	**10 Oct**	15.0	#NUM!	#NUM!	#NUM!	Wednesday	
752	**11 Oct**	14.4	#NUM!	#NUM!	#NUM!	Thursday	
753	**12 Oct**	14.1	#NUM!	#NUM!	#NUM!	Friday	
754	**15 Oct**	14.4	#NUM!	#NUM!	#NUM!	Monday	
755	**16 Oct**	14.2	#NUM!	#NUM!	#NUM!	Tuesday	
756	**17 Oct**	13.2	#NUM!	#NUM!	#NUM!	Wednesday	
757	**18 Oct**	12.9	#NUM!	#NUM!	#NUM!	Thursday	
758	**19 Oct**	12.9	#NUM!	#NUM!	#NUM!	Friday	
759	**22 Oct**	11.4	#NUM!	#NUM!	#NUM!	Monday	
760	**23 Oct**	14.6	#NUM!	#NUM!	#NUM!	Tuesday	
761	**24 Oct**	15.0	#NUM!	#NUM!	#NUM!	Wednesday	
762	**25 Oct**	15.3	#NUM!	#NUM!	#NUM!	Thursday	
763	**26 Oct**	17.9	#NUM!	#NUM!	#NUM!	Friday	
764	**29 Oct**	18.4	#NUM!	#NUM!	#NUM!	Monday	
765	**30 Oct**	17.1	#NUM!	#NUM!	#NUM!	Tuesday	
766	**31 Oct**	27.1	#NUM!	#NUM!	#NUM!	Wednesday	
767	**1 Nov**	24.0				Thursday	
768	**2 Nov**	24.0				Friday	

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769	**5 Nov**	23.3				Monday	
770	**6 Nov**	22.8				Tuesday	
771	**7 Nov**	18.2				Wednesday	
772	**8 Nov**	17.1				Thursday	
773	**9 Nov**	16.6				Friday	
774	**12 Nov**	16.6				Monday	
775	**13 Nov**	16.3				Tuesday	
776	**14 Nov**	15.4				Wednesday	
777	**15 Nov**	16.5				Thursday	
778	**16 Nov**	16.2				Friday	
779	**19 Nov**	17.1				Monday	
780	**20 Nov**	17.2				Tuesday	
781	**21 Nov**	17.4				Wednesday	
782	**22 Nov**	19.1				Thursday	
783	**23 Nov**	19.3				Friday	
784	**26 Nov**	18.3				Monday	
785	**27 Nov**	18.6				Tuesday	
786	**28 Nov**	19.6				Wednesday	
787	**29 Nov**	22.2				Thursday	
788	**30 Nov**	27.9				Friday	
789	**3 Dec**	26.8				Monday	
790	**4 Dec**	27.0				Tuesday	
791	**5 Dec**	25.0				Wednesday	
792	**6 Dec**	20.1				Thursday	
793	**7 Dec**	15.0				Friday	
794	**10 Dec**	15.2				Monday	
795	**11 Dec**	16.2				Tuesday	
796	**12 Dec**	15.9				Wednesday	
797	**13 Dec**	17.0				Thursday	
798	**14 Dec**	15.9				Friday	
799	**17 Dec**	17.3				Monday	
800	**18 Dec**	17.6				Tuesday	
801	**19 Dec**	18.2				Wednesday	
802	**20 Dec**	17.7				Thursday	
803	**21 Dec**	17.6				Friday	
804	**24 Dec**	0.0				Monday	
805	**25 Dec**	0.0				Tuesday	
806	**26 Dec**	17.9				Wednesday	
807	**27 Dec**	18.0				Thursday	
808	**28 Dec**	19.5				Friday	
809	**31 Dec**	21.1				Monday	
810	**1 Jan**					Tuesday	
811	**2 Jan**	18.8				Wednesday	
812	**3 Jan**	19.7				Thursday	
813	**4 Jan**	18.6				Friday	
814	**7 Jan**	17.4				Monday	
815	**8 Jan**	16.2				Tuesday	
816	**9 Jan**	16.8				Wednesday	

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817	**10 Jan**	16.3				Thursday	
818	**11 Jan**	16.1				Friday	
819	**14 Jan**	16.2				Monday	
820	**15 Jan**	16.0				Tuesday	
821	**16 Jan**	15.6				Wednesday	
822	**17 Jan**	14.9				Thursday	
823	**18 Jan**	15.6				Friday	
824	**21 Jan**	13.4				Monday	
825	**22 Jan**	15.9				Tuesday	
826	**23 Jan**	6.7				Wednesday	
827	**24 Jan**	15.9				Thursday	
828	**25 Jan**	15.9				Friday	
829	**28 Jan**	15.8				Monday	
830	**29 Jan**	17.1				Tuesday	
831	**30 Jan**	19.4				Wednesday	
832	**31 Jan**	24.3				Thursday	
833	**1 Feb**	22.3				Friday	
834	**4 Feb**	20.5				Monday	
835	**5 Feb**	19.5				Tuesday	
836	**6 Feb**	16.8				Wednesday	
837	**7 Feb**	13.1				Thursday	
838	**8 Feb**	15.8				Friday	
839	**11 Feb**	16.5				Monday	
840	**12 Feb**	13.6				Tuesday	
841	**13 Feb**	17.9				Wednesday	
842	**14 Feb**	17.7				Thursday	
843	**15 Feb**	19.1				Friday	
844	**18 Feb**	19.0				Monday	
845	**19 Feb**	19.4				Tuesday	
846	**20 Feb**	20.2				Wednesday	
847	**21 Feb**	19.5				Thursday	
848	**22 Feb**	22.2				Friday	
849	**25 Feb**	24.0				Monday	
850	**26 Feb**	25.0				Tuesday	
851	**27 Feb**	25.5				Wednesday	
852	**28 Feb**	28.3				Thursday	
853	**29 Feb**	32.6				Friday	
854	**3 Mar**	30.1				Monday	
855	**4 Mar**	26.6				Tuesday	
856	**5 Mar**	29.1				Wednesday	
857	**6 Mar**	28.2				Thursday	
858	**7 Mar**	23.4				Friday	
859	**10 Mar**	23.6				Monday	
860	**11 Mar**	23.8				Tuesday	
861	**12 Mar**	24.7				Wednesday	
862	**13 Mar**	24.2				Thursday	
863	**14 Mar**	23.7				Friday	
864	**17 Mar**	23.0				Monday	

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865	**18 Mar**	23.8				Tuesday	
866	**19 Mar**	22.8				Wednesday	
867	**20 Mar**	0.0				Thursday	
868	**21 Mar**	0.0				Friday	
869	**24 Mar**	14.7				Monday	
870	**25 Mar**	14.4				Tuesday	
871	**26 Mar**	17.0				Wednesday	
872	**27 Mar**	17.4				Thursday	
873	**28 Mar**	22.1				Friday	
874	**31 Mar**	23.9				Monday	
875	**1 Apr**	19.6				Tuesday	
876	**2 Apr**	23.6				Wednesday	
877	**3 Apr**	23.0				Thursday	
878	**4 Apr**	17.0				Friday	
879	**7 Apr**	16.9				Monday	
880	**8 Apr**	17.0				Tuesday	
881	**9 Apr**	18.6				Wednesday	
882	**10 Apr**	19.8				Thursday	
883	**11 Apr**	19.9				Friday	
884	**14 Apr**	19.2				Monday	
885	**15 Apr**	19.2				Tuesday	
886	**16 Apr**	19.3				Wednesday	
887	**17 Apr**	19.1				Thursday	
888	**18 Apr**	18.4				Friday	
889	**21 Apr**	19.6				Monday	
890	**22 Apr**	19.4				Tuesday	
891	**23 Apr**	19.8				Wednesday	
892	**24 Apr**	21.8				Thursday	
893	**25 Apr**	20.9				Friday	
894	**28 Apr**	20.8				Monday	
895	**29 Apr**	21.5				Tuesday	
896	**30 Apr**	21.2				Wednesday	
897	**1 May**	17.8				Thursday	
898	**2 May**	0.0				Friday	
899	**5 May**	19.0				Monday	
900	**6 May**	19.9				Tuesday	
901	**7 May**	18.9				Wednesday	
902	**8 May**	19.8				Thursday	
903	**9 May**	20.6				Friday	
904	**12 May**	21.5				Monday	
905	**13 May**	24.2				Tuesday	
906	**14 May**	24.8				Wednesday	
907	**15 May**	26.8				Thursday	
908	**16 May**	26.7				Friday	
909	**19 May**	29.2				Monday	
910	**20 May**	29.0				Tuesday	
911	**21 May**	29.5				Wednesday	
912	**22 May**	30.2				Thursday	

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896	Repo 105		MTS 105	Repo 108					
897		8,145,810,145	5,351,931,270	4,339,562,593					
898		-	-	-					
899		9,920,986,967	5,015,086,385	4,034,558,466					
900		10,847,967,505	5,117,092,228	3,911,964,486					
901		10,414,166,477	4,820,362,393	3,636,599,313					
902		11,266,744,918	4,996,074,823	3,581,023,099					
903		12,108,914,643	5,010,505,056	3,441,109,098					
904		13,218,663,254	4,895,590,981	3,375,776,835					
905		16,038,858,936	4,850,907,969	3,332,409,862					
906		16,632,321,361	4,996,297,444	3,215,570,087					
907		18,426,155,420	5,142,087,059	3,192,960,728					
908		18,205,691,245	5,197,821,149	3,329,080,347					
909		20,712,807,122	5,048,371,381	3,465,900,581					
910		20,603,178,060	5,132,435,875	3,236,702,869					
911		20,747,885,688	5,136,265,865	3,624,606,116					
912		21,040,865,868	5,227,578,822	3,902,900,605					

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913	**23 May**	0.0				Friday	
914	**26 May**	32.0				Monday	
915	**27 May**	33.3				Tuesday	
916	**28 May**	34.2				Wednesday	
917	**29 May**	37.5				Thursday	
918	**30 May**	39.6				Friday	
919	**2 Jun**	0.0				Monday	
920	**3 Jun**	0.0				Tuesday	
921	**4 Jun**	0.0				Wednesday	
922	**5 Jun**	0.0				Thursday	
923	**6 Jun**	0.0				Friday	
924	**9 Jun**	0.0				Monday	
925	**10 Jun**	0.0				Tuesday	

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913	-	-	-						
914	22,260,423,990	5,909,884,259	3,838,485,516						
915	23,556,816,160	5,804,940,368	3,908,990,005						
916	24,361,196,344	5,909,884,259	3,906,654,720						
917	27,086,213,712	6,061,365,925	4,339,345,343						
918	28,729,818,393	6,443,370,388	4,452,171,157						
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1	**Vlookup Table**			
2	**Concantenation**	**Category**		
3	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America		
4	ITSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global		
5	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia		
6	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global		
7	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global		
8	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe		
9	ITSSUM EUROPE SUM-GLOBAL PRINCIPAL STRAT	ITS Europe		
10	ITSSUM EUROPE SUM-GLOBAL TRADING STRATEGIES	Repo 108 Global		
11	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global		
12	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America		
13	MTSSUM EUROPE SUM-FIXED INCOME	MTS Europe		
14	OTHSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global		
15	OTHSUM ASIA SUM-PRIME SERVICES	Repo 108 Global		
16	OTHSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global		
17	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global		
18	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global		
19	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global		
20	TOKYOSUM ASIA SUM-FIXED INCOME	Tokyo Asia		("ITS" has to be changed to "TOKYO" manually)
21	ITSSUM ASIA SUM-GLOBAL PRINCIPAL STRAT	ITS Asia		
22	ITSSUM ASIA SUM-EQUITIES	ITS Asia		
23	ITSSUM AMERICAS SUM-GLOBAL PRINCIPAL STRAT	ITS America		
24	TMSSUM AMERICAS SUM-GLOBAL TRADING STRATEGIES	Repo 108 Global		
25	TMSSUM AMERICAS PRINCIPAL INVESTING	MTS America		
26	TMSSUM AMERICAS PRINCIPAL INVESTING	MTS America		
27	ITSSUM AMERICAS SUM-EQUITIES	ITS America		
28	ITSSUM AMERICAS PRINCIPAL INVESTING	ITS America		
29	ITSSUM ASIA PRINCIPAL INVESTING	ITS Asia		
30	ITSSUM EUROPE PRINCIPAL INVESTING	ITS Europe		
31	OTHSUM AMERICAS SUM-FIXED INCOME	ITS America		
32	OTHSUM ASIA SUM-FIXED INCOME	ITS Asia		
33	ITSSUM EUROPE AND THE MIDDLE EAST PRINCIPAL INVESTING	ITS Europe		
34	ITSSUM EUROPE AND THE MIDDLE EAST SUM-EQUITIES	Repo 108 Global		
35	TMSSUM EUROPE AND THE MIDDLE EAST SUM-EQUITIES	Repo 108 Global		
36	ITSSUM EUROPE AND THE MIDDLE EAST SUM-FIXED INCOME	ITS Europe		
37	MTSSUM EUROPE AND THE MIDDLE EAST SUM-FIXED INCOME	MTS Europe		
38	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global		
39	OTHSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global		
40	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global		
41	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America		
42	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America		
43	ITSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global		
44	OTHSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global		
45	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global		
46	OTHSUM AMERICAS SUM-FIXED INCOME	ITS America		
47	ITSSUM ASIA SUM-EQUITIES	ITS Asia		
48	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 2078195

	A		B	C	D
49	OTHSUM ASIA	SUM-FIXED INCOME	ITS Asia		
50	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global		
51	OTHSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global		
52	ITSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global		
53	MTSSUM ASIA	SUM-FIXED INCOME	ITS Asia		
54	OTHSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe		
55	MTSSUM AMERICAS	SUM-PRIME SERVICES	MTS America		