

	A	B	C	D
1	<b>Repo 105 Collateral Quality Testing</b>			
2	31st May 2007			
3			Repo 105 benefit	
4			31/5/2007	
5		Number	\$	%
6	Securites rated investment grade by S&P, Moody's Fitch or DBRS Ratings Services	152	245,289,010	18.27%
7	Securites that have similar company investment grade ratings	46	1,083,657,140	80.74%
8	Securites that are not rated, and have no ratings information available.	2	13,279,962	0.99%
9	Total Repo 105 benefit at 31st May 2007	200	1,342,226,112	100.00%
10				
11				
12				
13				
14				
15			Total Repo 105 benefit per GFS 31st May 2007	23,367,809,827
16			Difference	22,025,583,715

	A	B	C	D
1	<b>Repo 105 Collateral Quality Test (Cross System) - 31 Aug 2007</b>			
2	Key			
3				
4				
5				
6	<b>Source System</b>	<b>DBS Entity</b>	<b>DBS Entity Name</b>	<b>Source System Legal Entity</b>
7	ITS	0000	LEHMAN BROTHERS INC.	0311
8	ITS	0000	LEHMAN BROTHERS INC.	0311
9	ITS	0059	LB SPECIAL FINANCING INC.	0318
10	ITS	0059	LB SPECIAL FINANCING INC.	0318
11	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
12	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
13	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
14	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
15	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
16	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
17	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
18	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
19	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
20	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
21	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
22	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
23	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
24	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
25	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
26	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
27	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
28	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
29	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
30	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
31	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
32	MTS	0000	LEHMAN BROTHERS INC.	G
33	MTS	0000	LEHMAN BROTHERS INC.	G
34	MTS	0000	LEHMAN BROTHERS INC.	G
35	MTS	0000	LEHMAN BROTHERS INC.	G
36	MTS	0000	LEHMAN BROTHERS INC.	G
37	MTS	0000	LEHMAN BROTHERS INC.	G
38	MTS	0000	LEHMAN BROTHERS INC.	G
39	MTS	0000	LEHMAN BROTHERS INC.	G
40	MTS	0000	LEHMAN BROTHERS INC.	G
41	MTS	0000	LEHMAN BROTHERS INC.	G
42	MTS	0000	LEHMAN BROTHERS INC.	G
43	MTS	0000	LEHMAN BROTHERS INC.	G
44	MTS	0000	LEHMAN BROTHERS INC.	G
45	MTS	0000	LEHMAN BROTHERS INC.	G
46	MTS	0000	LEHMAN BROTHERS INC.	G
47	MTS	0000	LEHMAN BROTHERS INC.	G
48	MTS	0000	LEHMAN BROTHERS INC.	G
49	MTS	0000	LEHMAN BROTHERS INC.	G
50	MTS	0000	LEHMAN BROTHERS INC.	G
51	MTS	0000	LEHMAN BROTHERS INC.	G
52	MTS	0000	LEHMAN BROTHERS INC.	G
53	MTS	0000	LEHMAN BROTHERS INC.	G
54	MTS	0000	LEHMAN BROTHERS INC.	G
55	MTS	0000	LEHMAN BROTHERS INC.	G

	E	F	G	H
1				
2				
3	High Grade/Obtainable/Liquid. Rated investment grade.			
4	Not rated, but similar securities from same issuer are rated as investment grade.			
5	Not high quality and not obtainable, or no information available			
6	<b>Division</b>	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>
7	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE	FX AMERICAS
8	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
9	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
10	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
11	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
12	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
13	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
14	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
15	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
16	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
17	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
18	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
19	SUM-FIXED INCOME	SUM EUROPE	FOREIGN EXCHANGE	FX EEMEA
20	SUM-FIXED INCOME	SUM EUROPE	FOREIGN EXCHANGE	FX EEMEA
21	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
22	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
23	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
24	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
25	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
26	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
27	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
28	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
29	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
30	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
31	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
32	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
33	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
34	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
35	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
36	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
37	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
38	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
39	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
40	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
41	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
42	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
43	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
44	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
45	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
46	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
47	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
48	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
49	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
50	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
51	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
52	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
53	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
54	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
55	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS

	I	J	K	L	M
1					
2					
3					
4					
5					
6	Account	Product	ISIN	Real World Cusip	Global Product ID
7	07200CQC3	1DE795225	XS0283335288		23361636
8	076009760	1NL783916	XS0165202762		10887087
9	078002CC4	001026309	GB0009997999		341746
10	078002CC4	1GB161507	GB00B00NY175		12893614
11	078000148	1AT080180	AT0000385992		11185172
12	078000148	1DE078465	DE0001141422		11123703
13	078000148	1DE380358	DE0001137115		16793040
14	078000148	1DE675914	DE0001137156		21533722
15	078000148	1FR062130	FR0105427795	F4040SZL3	10652180
16	078000148	1FR342169	FR0107674006		15845859
17	078000148	910765551	GB0009997114		1754081
18	078000148	984231191	DE0001135093		9699786
19	071002JV2	1TR474541	XS0246261720		19222223
20	071002JV2	1US519044	XS0249495754		19489348
21	0720097J6	1GB547457	GB00B128DP45		19957235
22	0720098J5	122271083	XS0122271082		7375851
23	0720044K7	1IT907658	IT0003604813		12175187
24	0710079X8	1FI562782	FI0001006066		20259299
25	0770038K0	0009542B5	FI0001004822		4162184
26	0770038K0	181221623	NL0000102416		4185484
27	0770038K0	1DE078465	DE0001141422		11123703
28	0770038K0	1DE288783	DE0001135275		14614321
29	0770038K0	1DE675914	DE0001137156		21533722
30	0770038K0	1NL660379	NL0000102283		20742119
31	0770038K0	251097OB2	FR0000570590		4163636
32	G16D	31331XBQ4	US31331XBQ43	31331XBQ4	21979622
33	G16D	31359MGJ6	US31359MGJ62	31359MGJ6	7181021
34	G16D	31359MYN7	US31359MYN72	31359MYN7	16181618
35	G16D	880591DN9	US880591DN91	880591DN9	7493414
36	G17L	038461AC3	US038461AC32	038461AC3	16996153
37	G17L	3128X2TM7	US3128X2TM79	3128X2TM7	12318576
38	G17L	31331VJ80	US31331VJ801	31331VJ80	20545890
39	G17L	3133X8L34	US3133X8L345	3133X8L34	13682149
40	G17L	3133X9DC1	US3133X9DC15	3133X9DC1	14079726
41	G17L	3133XBDM4	US3133XBDM45	3133XBDM4	15088150
42	G17L	3133XDVS7	US3133XDVS78	3133XDVS7	17364274
43	G17L	3133XFKF2	US3133XFKF25	3133XFKF2	19957710
44	G17L	3133XLDG5		3133XLDG5	25695002
45	G17L	3133XLF81		3133XLF81	25761374
46	G17L	3133XLJP9		3133XLJP9	26034256
47	G17L	3137EAAJ8	US3137EAAJ84	3137EAAJ8	21931221
48	G17L	880591CW0		880591CW0	2948194
49	G17L	880591DT6	US880591DT61	880591DT6	9608569
50	G1VG	3133XKWN1	US3133XKWN16	3133XKWN1	25251179
51	GM4B	31398AFD9		31398AFD9	26498683
52	GM68	3137EAAJ5	US3137EAAJ51	3137EAAJ5	26701032
53	GMK2	038461AC3	US038461AC32	038461AC3	16996153
54	GMK2	31331VMV5		31331VMV5	18548555
55	GMK2	3133X72S2		3133X72S2	13025512

	N	O	P	Q
1				
2				
3				
4				
5				
6	<b>Product Name</b>	<b>Long Inventory, TD @ MV</b>	<b>Long Inv TD Repo Rch Bfts BPM</b>	<b>Standard and Poors Rating</b>
7	KREDITANSTALT FUER WIEDERAUFBAU 0.000% 20080229 SERIES# BRL EMTN	0	6,131,209	AAA
8	RABOBANK NEDERLAND VARIABLE RATE BOND 20180404 SERIES# EMTN	0	339,178	AAA
9	UNITED KINGDOM GILT 8.000% 20210607	0	46,551,713	AAA
10	UNITED KINGDOM GILT 4.750% 20381207	0	30,425,147	AAA
11	AUSTRIA GOVERNMENT BOND 3.800% 20131020 SERIES# EMTN 144A	0	12,817	AAA
12	BUNDESobligation 3.000% 20080411 SERIES# 142	0	331,308	AAA
13	BUNDESSCHATZANWEISUNGEN 2.250% 20070914	0	57,482	AAA
14	BUNDESSCHATZANWEISUNGEN 3.500% 20080912	0	1,223	AAA
15	FRENCH TREASURY NOTE BTAN 3.500% 20080112	0	25,432	AAA
16	FRENCH TREASURY NOTE BTAN 2.500% 20100712	0	42,440	AAA
17	UNITED KINGDOM GILT 7.250% 20071207	0	553,000	AAA
18	BUNDESREPUBLIK DEUTSCHLAND 4.125% 20080704 SERIES# 98	0	109,691	AAA
19	AUSTRIA GOVERNMENT INTERNATIONAL BOND 10.500% 20090323 SERIES# EMTN	0	17,476,178	AAA
20	INTER-AMERICAN DEVELOPMENT BANK 8.250% 20110412	0	17,223,656	AAA
21	UNITED KINGDOM GILT 4.250% 20461207	0	487,083	AAA
22	EUROPEAN INVESTMENT BANK 5.500% 20111207	0	870	AAA
23	SESTANTE FINANCE SRL 4.680% 20401224 SERIES# 1	0	21,155,162	AAA
24	FINLAND GOVERNMENT BOND 3.875% 20170915	0	11,655,410	AAA
25	FINLAND GOVERNMENT BOND 5.000% 20090425	0	124,297,656	AAA
26	NETHERLANDS GOVERNMENT BOND 3.750% 20090715	0	13,916,170	AAA
27	BUNDESobligation 3.000% 20080411 SERIES# 142	0	2,124,554	AAA
28	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	0	1,007,874	AAA
29	BUNDESSCHATZANWEISUNGEN 3.500% 20080912	0	1,276,064	AAA
30	NETHERLANDS GOVERNMENT BOND 4.000% 20160715	0	8,932,575	AAA
31	FRANCE GOVERNMENT BOND OAT 5.500% 20071025	0	76,886,132	AAA
32	FEDERAL FARM CREDIT BANK	0	191,600,200	AAA
33	FANNIE MAE	0	150,942,099	AAA
34	FANNIE MAE	0	92,540,129	AAA
35	TENNESSEE VALLEY AUTHORITY-MTN	0	48,316,639	AAA
36	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	0	93,824,632	AAA
37	FREDDIE MAC	0	94,633,781	AAA
38	FEDERAL FARM CREDIT BANK	0	288,756,518	AAA
39	FEDERAL HOME LOAN BANK SYSTEM	0	72,437,933	AAA
40	FEDERAL HOME LOAN BANK SYSTEM	0	69,275,295	AAA
41	FEDERAL HOME LOAN BANK SYSTEM	0	69,399,417	AAA
42	FEDERAL HOME LOAN BANK SYSTEM	0	95,158,223	AAA
43	FEDERAL HOME LOAN BANK SYSTEM	0	147,902,321	AAA
44	FEDERAL HOME LOAN BANK SYSTEM	0	97,276,091	AAA
45	FEDERAL HOME LOAN BANK SYSTEM	0	98,357,419	AAA
46	FEDERAL HOME LOAN BANK SYSTEM	0	72,680,636	AAA
47	FREDDIE MAC	0	86,106,992	AAA
48	TENNESSEE VALLEY AUTHORITY	0	50,847,451	AAA
49	TENNESSEE VALLEY AUTHORITY	0	51,598,770	AAA
50	FEDERAL HOME LOAN BANK SYSTEM	0	236,910,066	AAA
51	FANNIE MAE	0	98,234,186	AAA
52	FREDDIE MAC	0	145,532,096	AAA
53	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	0	281,473,896	AAA
54	FEDERAL FARM CREDIT BANK	0	46,859,068	AAA
55	FEDERAL HOME LOAN BANK SYSTEM	0	339,106,268	AAA

	R	S	T	U
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3				
4				
5				
6	<b>Moody Rating</b>	<b>Manual Comments</b>		<b>GAAP Asset Class 1 Name</b>
7	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
8	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
9	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
10	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
11	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
12	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
13	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
14	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
15	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
16	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
17	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
18	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
19	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
20	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
21	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
22	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
23	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
24	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
25	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
26	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
27	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
28	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
29	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
30	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
31	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
32	AAA		Total Governments & Agencies	US Governments @ Mkt
33	AAA		Total Governments & Agencies	US Governments @ Mkt
34	AAA		Total Governments & Agencies	US Governments @ Mkt
35	AAA		Total Governments & Agencies	US Governments @ Mkt
36	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
37	AAA		Total Governments & Agencies	US Governments @ Mkt
38	AAA		Total Governments & Agencies	US Governments @ Mkt
39	AAA		Total Governments & Agencies	US Governments @ Mkt
40	AAA		Total Governments & Agencies	US Governments @ Mkt
41	AAA		Total Governments & Agencies	US Governments @ Mkt
42	AAA		Total Governments & Agencies	US Governments @ Mkt
43	AAA		Total Governments & Agencies	US Governments @ Mkt
44	AAA		Total Governments & Agencies	US Governments @ Mkt
45	AAA		Total Governments & Agencies	US Governments @ Mkt
46	AAA		Total Governments & Agencies	US Governments @ Mkt
47	AAA		Total Governments & Agencies	US Governments @ Mkt
48	AAA		Total Governments & Agencies	US Governments @ Mkt
49	AAA		Total Governments & Agencies	US Governments @ Mkt
50	AAA		Total Governments & Agencies	US Governments @ Mkt
51	AAA		Total Governments & Agencies	US Governments @ Mkt
52	AAA		Total Governments & Agencies	US Governments @ Mkt
53	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
54	AAA		Total Governments & Agencies	US Governments @ Mkt
55	AAA		Total Governments & Agencies	US Governments @ Mkt

	V	W	X	Y	Z
1					
2					
3					
4					
5					
6	<b>GAAP Asset Class 2 Name</b>	<b>GAAP Asset Class 3 Name</b>	<b>Asset Category 1</b>	<b>Asset Category 2</b>	<b>Asset Category 3</b>
7	NON US-CORPORATE	CORPORATE	AAA	C1	G1
8	NON US-CORPORATE	CORPORATE	AAA	C1	G1
9	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	G7
10	FOREIGN GOVTS	GOVERNMENTS		G7	G7
11	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	EUROPE - NON G7	C2
12	FOREIGN GOVTS	GOVERNMENTS		G7	C1
13	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
14	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	G7
15	FOREIGN GOVTS	GOVERNMENTS	AA	G7	C1
16	FOREIGN GOVTS	GOVERNMENTS		G7	G7
17	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
18	NON US-CORPORATE	CORPORATE	AAA	G1	C1
19	FOREIGN GOVTS	GOVERNMENTS	EUROPE - NON G7		G1
20	NON US-CORPORATE	CORPORATE	AAA	C1	C1
21	FOREIGN GOVTS	GOVERNMENTS		G7	
22	NON US-CORPORATE	CORPORATE	AAA	C1	
23	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
24	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	
25	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7	
26	FOREIGN GOVTS	GOVERNMENTS	NL	EUROPE - NON G7	
27	FOREIGN GOVTS	GOVERNMENTS		G7	
28	FOREIGN GOVTS	GOVERNMENTS		G7	
29	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	
30	NON US-CORPORATE	CORPORATE	AAA	G1	
31	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	
32	U.S. GOV'T OBLIG	AGENCY	COUPON	C1	
33	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
34	U.S. GOV'T OBLIG	AGENCY	COUPON	C1	
35	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
36	FOREIGN GOVTS	AGENCY	OTHERS	C1	
37	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
38	U.S. GOV'T OBLIG	AGENCY	COUPON	C1	
39	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
40	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
41	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
42	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
43	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
44	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
45	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
46	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
47	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
48	U.S. GOV'T OBLIG	AGENCY	COUPON	TVA	
49	U.S. GOV'T OBLIG	AGENCY	COUPON	C1	
50	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
51	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
52	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
53	FOREIGN GOVTS	AGENCY	OTHERS	C1	
54	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
55	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	

	A	B	C	D
56	MTS	0000	LEHMAN BROTHERS INC.	G
57	MTS	0000	LEHMAN BROTHERS INC.	G
58	MTS	0000	LEHMAN BROTHERS INC.	G
59	MTS	0000	LEHMAN BROTHERS INC.	G
60	MTS	0000	LEHMAN BROTHERS INC.	G
61	MTS	0000	LEHMAN BROTHERS INC.	G
62	MTS	0000	LEHMAN BROTHERS INC.	G
63	MTS	0000	LEHMAN BROTHERS INC.	G
64	MTS	0000	LEHMAN BROTHERS INC.	G
65	MTS	0000	LEHMAN BROTHERS INC.	G
66	MTS	0000	LEHMAN BROTHERS INC.	G
67	MTS	0000	LEHMAN BROTHERS INC.	G
68	MTS	0000	LEHMAN BROTHERS INC.	G
69	MTS	0000	LEHMAN BROTHERS INC.	G
70	MTS	0000	LEHMAN BROTHERS INC.	G
71	MTS	0000	LEHMAN BROTHERS INC.	G
72	MTS	0059	LB SPECIAL FINANCING INC.	6
73	MTS	0059	LB SPECIAL FINANCING INC.	6
74	MTS	0059	LB SPECIAL FINANCING INC.	6
75	MTS	0059	LB SPECIAL FINANCING INC.	6
76	MTS	0059	LB SPECIAL FINANCING INC.	6
77	MTS	0059	LB SPECIAL FINANCING INC.	6
78	MTS	0059	LB SPECIAL FINANCING INC.	6
79	MTS	0059	LB SPECIAL FINANCING INC.	6
80	MTS	0059	LB SPECIAL FINANCING INC.	6
81	MTS	0059	LB SPECIAL FINANCING INC.	6
82	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
83	ITS	0000	LEHMAN BROTHERS INC.	0311
84	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
85	MTS	0000	LEHMAN BROTHERS INC.	G
86	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
87	ITS	0059	LB SPECIAL FINANCING INC.	0318
88	ITS	0059	LB SPECIAL FINANCING INC.	0318
89	ITS	0059	LB SPECIAL FINANCING INC.	0318
90	ITS	0059	LB SPECIAL FINANCING INC.	0318
91	ITS	0059	LB SPECIAL FINANCING INC.	0318
92	ITS	0059	LB SPECIAL FINANCING INC.	0318
93	ITS	0059	LB SPECIAL FINANCING INC.	0318
94	ITS	0059	LB SPECIAL FINANCING INC.	0318
95	ITS	0059	LB SPECIAL FINANCING INC.	0318
96	ITS	0059	LB SPECIAL FINANCING INC.	0318
97	ITS	0059	LB SPECIAL FINANCING INC.	0318
98	ITS	0059	LB SPECIAL FINANCING INC.	0318
99	ITS	0059	LB SPECIAL FINANCING INC.	0318
100	ITS	0059	LB SPECIAL FINANCING INC.	0318
101	ITS	0059	LB SPECIAL FINANCING INC.	0318
102	ITS	0059	LB SPECIAL FINANCING INC.	0318
103	ITS	0059	LB SPECIAL FINANCING INC.	0318
104	ITS	0059	LB SPECIAL FINANCING INC.	0318
105	ITS	0059	LB SPECIAL FINANCING INC.	0318
106	ITS	0059	LB SPECIAL FINANCING INC.	0318
107	ITS	0059	LB SPECIAL FINANCING INC.	0318
108	ITS	0059	LB SPECIAL FINANCING INC.	0318
109	ITS	0059	LB SPECIAL FINANCING INC.	0318
110	ITS	0059	LB SPECIAL FINANCING INC.	0318
111	ITS	0059	LB SPECIAL FINANCING INC.	0318
112	ITS	0059	LB SPECIAL FINANCING INC.	0318
113	ITS	0059	LB SPECIAL FINANCING INC.	0318

	E	F	G	H
56	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
57	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
58	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
59	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
60	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
61	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
62	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
63	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
64	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
65	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
66	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
67	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
68	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
69	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
70	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
71	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
72	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
73	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
74	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
75	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
76	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
77	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
78	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
79	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
80	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
81	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
82	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
83	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
84	SUM-FIXED INCOME	SUM EUROPE	FOREIGN EXCHANGE	FX EEMEA
85	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
86	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
87	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
88	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
89	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
90	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
91	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
92	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
93	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
94	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
95	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
96	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
97	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
98	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
99	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
100	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
101	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
102	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
103	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
104	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
105	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
106	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
107	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
108	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
109	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
110	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
111	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
112	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
113	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE

	I	J	K	L	M
56	GMK2	3133X8AS1	US3133X8AS11	3133X8AS1	13550173
57	GMK2	3133X9DC1	US3133X9DC15	3133X9DC1	14079726
58	GMK2	3133XDVS7	US3133XDVS78	3133XDVS7	17364274
59	GMK2	3133XFKF2	US3133XFKF25	3133XFKF2	19957710
60	GMK2	3133XFPR1		3133XFPR1	20319681
61	GMK2	31364FCB5	US31364FCB58	31364FCB5	2388678
62	GMK2	3137EAAB5	US3137EAAB58	3137EAAB5	19276709
63	GMK2	46513EFG2	US46513EFG26	46513EFG2	11682914
64	GMK2	46513EGV8	US46513EGV83	46513EGV8	12050156
65	GMK2	880591CJ9	US880591CJ98	880591CJ9	413654
66	GMK2	880591CU4	US880591CU44	880591CU4	2738429
67	GMK2	880591DM1	US880591DM19	880591DM1	6544198
68	GMK2	880591DS8	US880591DS88	880591DS8	9001028
69	GMK2	880591DV1	US880591DV18	880591DV1	11278582
70	GMK2	880591DY5	US880591DY56	880591DY5	15883162
71	GMO5	31359M2B8	US31359M2B87	31359M2B8	22315177
72	6A3W	9128273T7	US9128273T70	9128273T7	2774989
73	6A3W	9128274Y5	US9128274Y56	9128274Y5	4161794
74	6A3W	9128275W8	US9128275W81	9128275W8	5603722
75	6A3W	9128276R8	US9128276R87	9128276R8	7476991
76	6A3W	912828BD1	US912828BD18	912828BD1	11389688
77	6A3W	912828CZ1	US912828CZ11	912828CZ1	12403123
78	6A3W	912828ET3	US912828ET33	912828ET3	17374341
79	6A3W	912828FL9	US912828FL97	912828FL9	20742797
80	6A3W	912828GN4	US912828GN45	912828GN4	24888831
81	6AMB	912828FL9	US912828FL97	912828FL9	20742797
82	077000982	1KY925477	USG8993BAA82		11392871
83	076009760	1NL083846	XS0171058844		11278394
84	071002JV2	1GB687980	XS0269558408		21824403
85	GMGQ	3133XGEQ3	US3133XGEQ37	3133XGEQ3	20914069
86	074001462	018606376	XS0186063722		12602220
87	071004287	156273013	XS0156273012		10283854
88	072000763	156273013	XS0156273012		10283854
89	072000763	11E217963	XS0197508764		13460618
90	072000763	11E330766	XS0219927802		15540515
91	072000763	1US685951	XS0269145313		21745466
92	0720028Q4	1NL781530	XS0280436600		22956113
93	0720028Q4	1NL781548	XS0280437913		22956112
94	072006YN3	11E848932	XS0292330981		24199670
95	076003482	11E859145	XS0294490312		24511387
96	072006Y94	072529CT5	FR0000186413		5188976
97	072006Y94	1DE288783	DE0001135275		14614321
98	072006Y94	1FR063385	FR0000188955		10725177
99	072006Y94	1FR068285	FR0000188989		10846012
100	072006Y94	1FR133030	FR0010050559		12211889
101	072006Y94	1FR201522	FR0010094375		13203559
102	072006Y94	1FR540333	FR0108664055		19658413
103	072006Y94	1FR840683	FR0010447367		24108788
104	072006Y94	251032OT0	FR0000187635		8180515
105	072006Y94	9902309B1	FR0000570731		4164710
106	074008038	0725GILTO	GB0030880693		8637224
107	074008038	1GB003063	GB0031829509		9916759
108	074008038	1GB161507	GB00B00NY175		12893614
109	074008046	001026309	GB0009997999		341746
110	074008046	0725GILTO	GB0030880693		8637224
111	074008046	1GB003063	GB0031829509		9916759
112	074008046	1GB161507	GB00B00NY175		12893614
113	074008046	1GB547457	GB00B128DP45		19957235

	N	O	P	Q
56	FEDERAL HOME LOAN BANK SYSTEM	0	116,980,655	AAA
57	FEDERAL HOME LOAN BANK SYSTEM	0	46,183,530	AAA
58	FEDERAL HOME LOAN BANK SYSTEM	0	189,983,301	AAA
59	FEDERAL HOME LOAN BANK SYSTEM	0	98,601,547	AAA
60	FEDERAL HOME LOAN BANK SYSTEM	0	48,421,780	AAA
61	FEDERAL NATIONAL MTG ASSN-MTN	0	78,679,899	AAA
62	FREDDIE MAC	0	62,796,791	AAA
63	***STATE OF ISRAEL R/MD 5.50 09/18/2033	0	127,019,399	AAA
64	ISRAEL GOVERNMENT AID BOND 5.500% 20231204	0	49,584,780	AAA
65	TENNESSEE VALLEY AUTHORITY	0	111,820,016	AAA
66	TENNESSEE VALLEY AUTHORITY	0	51,733,597	AAA
67	TENNESSEE VALLEY AUTHORITY	0	118,269,179	AAA
68	TENNESSEE VALLEY AUTHORITY	0	46,619,661	AAA
69	TENNESSEE VALLEY AUTHORITY	0	86,370,719	AAA
70	TENNESSEE VALLEY AUTHORITY	0	136,341,092	AAA
71	FANNIE MAE	0	235,552,914	AAA
72	US TREAS INFLATION INDEX NOTE	0	28,446,992	AAA
73	US TREAS INFLATION INDEX NOTE	0	100,873,788	AAA
74	US TREAS INFLATION INDEX NOTE	0	57,682,304	AAA
75	US TREAS INFLATION INDEX NOTE	0	33,610,896	AAA
76	US TREAS INFLATION INDEX NOTE	0	105,304,043	AAA
77	US TREAS INFLATION INDEX NOTE	0	218,142,252	AAA
78	US TREAS INFLATION INDEX NOTE	0	80,414,355	AAA
79	US TREAS INFLATION INDEX NOTE	0	1,180,262	AAA
80	US TREAS INFLATION INDEX NOTE	0	25,744,929	AAA
81	US TREAS INFLATION INDEX NOTE	0	3,006,654	AAA
82	TRAINER WORTHAM FIRST REPUBLIC CBO LTD FRN 20370410 SERIES# 2X	0	2,944,002	AAA
83	RABOBANK NEDERLAND VARIABLE RATE BOND 20160107	0	293,615	AAA
84	KFW INTERNATIONAL FINANCE 18.500% 20071006 SERIES# EMTN	0	17,664,272	AAA
85	FEDERAL HOME LOAN BANK SYSTEM	0	94,716,499	AAA
86	WINDM FRN 20121126 SERIES# IIIX	0	4,008,626	AAA
87	BAYERISCHE LANDESBANK FRN 20121009 SERIES# EMTN	0	22,355,795	AAA
88	BAYERISCHE LANDESBANK FRN 20121009 SERIES# EMTN	0	77,400,443	AAA
89	GE CAPITAL EUROPEAN FUNDING FRN 20140728 SERIES# EMTN	0	19,081,421	AAA
90	GE CAPITAL EUROPEAN FUNDING FRN 20120525 SERIES# EMTN	0	11,529,977	AAA
91	NEW YORK LIFE GLOBAL FUNDING FRN 20131220 SERIES# EMTN	0	32,841,696	AAA
92	GROSVENOR PLACE CLO BV FRN 20230328 SERIES# X	0	30,706,453	AAA
93	GROSVENOR PLACE CLO BV FRN 20230328 SERIES# X	0	33,500,820	AAA
94	RUBY FINANCE PLC FRN 20140620 SERIES# 3X	0	12,590,279	AAA
95	GE CAPITAL EUROPEAN FUNDING FRN 20140403 SERIES# EMTN	0	118,260,933	AAA
96	FRANCE GOVERNMENT BO INDEX LINKED 3.400% 20290725 SERIES# OATi	0	4,915,981	AAA
97	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	0	40,670,816	AAA
98	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	0	87,606,709	AAA
99	FRANCE GOVERNMENT BOND OAT 4.000% 20130425	0	30,886,419	AAA
100	FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	0	20,566,425	AAA
101	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	0	13,313,215	AAA
102	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	0	2,996,867	AAA
103	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	0	13,149,537	AAA
104	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	0	29,250,845	AAA
105	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	0	39,224,364	AAA
106	UNITED KINGDOM GILT 5.000% 20250307	0	3,041,940	AAA
107	UNITED KINGDOM GILT 5.000% 20140907	0	23,257,186	AAA
108	UNITED KINGDOM GILT 4.750% 20381207	0	85,846,820	AAA
109	UNITED KINGDOM GILT 8.000% 20210607	0	65,829,443	AAA
110	UNITED KINGDOM GILT 5.000% 20250307	0	149,212,077	AAA
111	UNITED KINGDOM GILT 5.000% 20140907	0	103,559,470	AAA
112	UNITED KINGDOM GILT 4.750% 20381207	0	2,383,143	AAA
113	UNITED KINGDOM GILT 4.250% 20461207	0	43,621,997	AAA

	R	S	T	U
56	AAA		Total Governments & Agencies	US Governments @ Mkt
57	AAA		Total Governments & Agencies	US Governments @ Mkt
58	AAA		Total Governments & Agencies	US Governments @ Mkt
59	AAA		Total Governments & Agencies	US Governments @ Mkt
60	AAA		Total Governments & Agencies	US Governments @ Mkt
61	AAA		Total Governments & Agencies	US Governments @ Mkt
62	AAA		Total Governments & Agencies	US Governments @ Mkt
63	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
64	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
65	AAA		Total Governments & Agencies	US Governments @ Mkt
66	AAA		Total Governments & Agencies	US Governments @ Mkt
67	AAA		Total Governments & Agencies	US Governments @ Mkt
68	AAA		Total Governments & Agencies	US Governments @ Mkt
69	AAA		Total Governments & Agencies	US Governments @ Mkt
70	AAA		Total Governments & Agencies	US Governments @ Mkt
71	AAA		Total Governments & Agencies	US Governments @ Mkt
72	Aaa		Total Governments & Agencies	US Governments @ Mkt
73	Aaa		Total Governments & Agencies	US Governments @ Mkt
74	AAA		Total Governments & Agencies	US Governments @ Mkt
75	Aaa		Total Governments & Agencies	US Governments @ Mkt
76	AAA		Total Governments & Agencies	US Governments @ Mkt
77	AAA		Total Governments & Agencies	US Governments @ Mkt
78	AAA		Total Governments & Agencies	US Governments @ Mkt
79	AAA		Total Governments & Agencies	US Governments @ Mkt
80	AAA		Total Governments & Agencies	US Governments @ Mkt
81	AAA		Total Governments & Agencies	US Governments @ Mkt
82	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
83			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
84			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
85			Total Governments & Agencies	US Governments @ Mkt
86	NR		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
87	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
88	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
89	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
90	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
91	AAA		Total Corp. Obligations & Spot	US Corporates Bonds & Other
92	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
93	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
94	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
95	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
96	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
97	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
98	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
99	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
100	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
101	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
102	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
103	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
104	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
105	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
106	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
107	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
108	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
109	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
110	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
111	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
112	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
113	AAA		Total Governments & Agencies	Foreign Governments @ Mkt

	V	W	X	Y	Z
56	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
57	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
58	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
59	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
60	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
61	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
62	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
63	FOREIGN GOVTS	AGENCY	OTHERS	C1	
64	FOREIGN GOVTS	AGENCY	OTHERS	C1	
65	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
66	U.S. GOV'T OBLIG	AGENCY	COUPON	C1	
67	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
68	U.S. GOV'T OBLIG	AGENCY	COUPON	C1	
69	U.S. GOV'T OBLIG	AGENCY	COUPON	TV A	
70	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
71	U.S. GOV'T OBLIG	AGENCY	COUPON	C1	
72	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1	
73	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1	
74	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1	
75	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1	
76	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1	
77	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1	
78	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1	
79	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1	
80	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1	
81	U.S. GOV'T OBLIG	TREASURIES	TIPS	G1	
82	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	EUROPE - NON G7
83	NON US-CORPORATE	CORPORATE	AAA	C1	C1
84	NON US-CORPORATE	CORPORATE	AAA	C1	C1
85	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
86	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
87	NON US-CORPORATE	CORPORATE	AAA	C1	C1
88	NON US-CORPORATE	CORPORATE	AAA	C1	C1
89	NON US-CORPORATE	CORPORATE	AAA	C1	C1
90	NON US-CORPORATE	CORPORATE	AAA	C1	EUROPE - NON G7
91	US CORPORATE BONDS	CORPORATE	AAA	C1	EUROPE - NON G7
92	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	G7
93	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	C2
94	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	G1
95	NON US-CORPORATE	CORPORATE	AAA	C1	C1
96	FOREIGN GOVTS	GOVERNMENTS		G7	C2
97	FOREIGN GOVTS	GOVERNMENTS		G7	C2
98	FOREIGN GOVTS	GOVERNMENTS	OTHER	G7	C1
99	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
100	FOREIGN GOVTS	GOVERNMENTS		G7	C1
101	FOREIGN GOVTS	GOVERNMENTS		G7	C1
102	FOREIGN GOVTS	GOVERNMENTS		G7	C1
103	FOREIGN GOVTS	GOVERNMENTS	AAA		C1
104	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
105	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
106	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
107	FOREIGN GOVTS	GOVERNMENTS		G7	C2
108	FOREIGN GOVTS	GOVERNMENTS		G7	C1
109	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
110	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
111	FOREIGN GOVTS	GOVERNMENTS		G7	C1
112	FOREIGN GOVTS	GOVERNMENTS		G7	C2
113	FOREIGN GOVTS	GOVERNMENTS		G7	C2

	A	B	C	D
114	ITS	0059	LB SPECIAL FINANCING INC.	0318
115	ITS	0059	LB SPECIAL FINANCING INC.	0318
116	ITS	0059	LB SPECIAL FINANCING INC.	0318
117	ITS	0059	LB SPECIAL FINANCING INC.	0318
118	ITS	0059	LB SPECIAL FINANCING INC.	0318
119	ITS	0059	LB SPECIAL FINANCING INC.	0318
120	ITS	0059	LB SPECIAL FINANCING INC.	0318
121	ITS	0059	LB SPECIAL FINANCING INC.	0318
122	ITS	0059	LB SPECIAL FINANCING INC.	0318
123	ITS	0059	LB SPECIAL FINANCING INC.	0318
124	ITS	0059	LB SPECIAL FINANCING INC.	0318
125	ITS	0059	LB SPECIAL FINANCING INC.	0318
126	ITS	0059	LB SPECIAL FINANCING INC.	0318
127	ITS	0059	LB SPECIAL FINANCING INC.	0318
128	ITS	0059	LB SPECIAL FINANCING INC.	0318
129	ITS	0059	LB SPECIAL FINANCING INC.	0318
130	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
131	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
132	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
133	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
134	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
135	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
136	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
137	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
138	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
139	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
140	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
141	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
142	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
143	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
144	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
145	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
146	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
147	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
148	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
149	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
150	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
151	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
152	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
153	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
154	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
155	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
156	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
157	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
158	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
159	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
160	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
161	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
162	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
163	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
164	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
165	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
166	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
167	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
168	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
169	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
170	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
171	ITS	0183	LB INTERNATIONAL (EUROPE)	0302

	E	F	G	H
114	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
115	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
116	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
117	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
118	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
119	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
120	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
121	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
122	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
123	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
124	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
125	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
126	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
127	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
128	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
129	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
130	SUM-FIXED INCOME	SUM AMERICAS	CDO	CDO AMERICAS
131	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
132	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
133	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
134	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
135	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
136	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
137	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
138	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
139	SUM-FIXED INCOME	SUM ASIA	CDO	CDO - ASIA
140	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
141	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
142	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
143	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
144	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
145	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
146	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
147	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
148	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
149	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
150	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
151	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
152	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
153	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
154	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
155	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
156	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
157	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
158	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
159	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
160	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
161	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
162	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
163	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
164	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
165	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
166	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
167	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
168	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
169	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
170	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
171	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE

	I	J	K	L	M
114	074008244	072529CT5	FR0000186413		5188976
115	074008244	128004AD0	FR0000492308		4432608
116	074008244	1DE064119	DE0001135226		10723658
117	074008244	1DE288783	DE0001135275		14614321
118	074008244	1FR063385	FR0000188955		10725177
119	074008244	1FR133030	FR0010050559		12211889
120	074008244	1FR201522	FR0010094375		13203559
121	074008244	1FR342169	FR0107674006		15845859
122	074008244	1FR379252	FR0010235176		16785029
123	074008244	1FR540333	FR0108664055		19658413
124	074008244	1FR840683	FR0010447367		24108788
125	074008244	251032OT0	FR0000187635		8180515
126	074008244	9902309B1	FR0000570731		4164710
127	078001682	0010263O9	GB0009997999		341746
128	078001682	1GB003063	GB0031829509		9916759
129	071004FJ9	180925AM1	IT0003383228		10293771
130	074006974	33328AA60	USG33328AA63		15088555
131	078000148	1AT080867	US676167AN90	676167AN9	11216536
132	078000148	1DE233250	US500769AW44	500769AW4	13714868
133	078000148	1DE459707	XS0237193478		17850618
134	078000148	1FR878303	FR0010363200		21077293
135	078000148	1IE149919	XS0189019432		12625020
136	078000148	1NL705356	XS0271639394		21931631
137	078000148	454861667	AT0000384227		4163910
138	078000148	659197164	XS0098449373		4777504
139	072003254	1US440373	US36962GU517	36962GU51	18587466
140	072007974	061004AD9	XS0195328108		13214709
141	072007974	121001AL5	XS0206388695		14152036
142	0710019M5	009278722	XS0092787299		4047873
143	0710019M5	120509E11	XS0097560600		4651139
144	0710019M5	1DE504932	US500769BP83	500769BP8	19285648
145	0710019M5	1DE715520	DE000HBE0EZ3		17003751
146	0710019M5	1DE803185	US515110AV64	515110AV6	23633835
147	0710019M5	1DE833562	XS0290045797		24070411
148	0710019M5	1DE938668	XS0308318533		26114540
149	0710019M5	1ES248749	XS0204271919		14021571
150	0710019M5	1FR572021	FR0010247635		17089044
151	0710019M5	1FR820198	FR0010437368		23743474
152	0710019M5	1IE553979	DE000A0D24M9		15538142
153	0710019M5	1IE845094	DE000A0LPMX0		24137349
154	0710019M5	1LU188441	US515110AG97	515110AG9	12898325
155	0710019M5	1NL089777	XS0172157876		11381934
156	0710019M5	1NL942116	XS0294548259		24522571
157	0710019M5	1SN051493	US4581X0AD07	4581X0AD0	10177451
158	0710019M5	1SN085954	US4581X0AF54	4581X0AF5	11367925
159	0710019M5	1SN090293	US008281AN71	008281AN7	11493536
160	0710019M5	1SN185531	US298785DD52	298785DD5	13003216
161	0710019M5	1SN252133	US045167BJ10	045167BJ1	13907383
162	0710019M5	1SN559727	US298785DX17	298785DX1	20077221
163	0710019M5	1SN580335	XS0206907635		14275104
164	0710019M5	1SN580350	XS0209821288		14780542
165	0710019M5	1SN689656	US4581X0AM06	4581X0AM0	21551470
166	0710019M5	1SN833841	US4581X0AL23	4581X0AL2	20651066
167	0710019M5	1SN880305	US008281AR85	008281AR8	22248940
168	0710019M5	1SN965817	XS0283843190		23374241
169	0710019M5	458182CJ9	US458182CJ98	458182CJ9	4552564
170	0710021Y5	001136166	DE0001135051		4162298
171	0710021Y5	113517601	DE0001135176		7008944

	N	O	P	Q
114	FRANCE GOVERNMENT BO INDEX LINKED 3.400% 20290725 SERIES# OATI	0	166,478,862	AAA
115	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 3.150% 20130725 SERIES# CPI	0	75,173,820	AAA
116	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	0	17,734,475	AAA
117	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	0	6,887,543	AAA
118	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATI	0	411,512,366	AAA
119	FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	0	225,042,608	AAA
120	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATI	0	964,281,336	AAA
121	FRENCH TREASURY NOTE BTAN 2.500% 20100712	0	6,219,911	AAA
122	FRANCE GOVERNMENT BOND OAT 1.000% 20170725 SERIES# OATI	0	138,292,585	AAA
123	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	0	455,951,799	AAA
124	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	0	287,044,643	AAA
125	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	0	322,049,634	AAA
126	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	0	126,138,783	AAA
127	UNITED KINGDOM GILT 8.000% 20210607	0	17,736,068	AAA
128	UNITED KINGDOM GILT 5.000% 20140907	0	313,548	AAA
129	IMSER SECURITISATION SRL 5.930% 20250918 SERIES# 1	0	713,546	AAA
130	***ARES IX CLO LTD SER 2005-1X CL A1A R/M/D 3.32 04/20/2017	0	4,001,890	AAA
131	OESTERREICHISCHE KONTROLLBANK AG 2.375% 20080616 SERIES# EMTN	0	260,063	AAA
132	KREDITANSTALT FUER WIEDERAUFBAU 3.250% 20070921	0	117,335	AAA
133	KREDITANSTALT FUER WIEDERAUFBAU 10.250% 20080209 SERIES# EMTN	0	18,214	AAA
134	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 17.250% 20071219 SERIES# EMTN	0	130,928	AAA
135	GE CAPITAL EUROPEAN FUNDING FRN 20080331 SERIES# EMTN	0	760,170	AAA
136	RABOBANK NEDERLAND 4.000% 20120202 SERIES# GMTN EMTN	0	6,209	AAA
137	AUSTRIA GOVERNMENT BOND 5.000% 20080115 SERIES# 98 1	0	51,682	AAA
138	KREDITANSTALT FUER WIEDERAUFBAU 5.625% 20091207 SERIES# EMTN	0	196,040	AAA
139	GENERAL ELECTRIC CAPITAL CORP	0	8,511,042	AAA
140	PETRUSSE EUROPEAN CLO SA 0.000% 20171227 SERIES# 1X	0	7,676,613	AAA
141	ALZETTE EUROPEAN CLO SA 0.000% 20201215 SERIES# 1X	0	5,117,742	AAA
142	EUROPEAN INVESTMENT BANK 5.250% 20090112 EMTN	0	74,732	AAA
143	EUROPEAN INVESTMENT BANK 5.875% 20090512 SERIES# EMTN	0	12,761	AAA
144	KREDITANSTALT FUER WIEDERAUFBAU 5.125% 20160314	0	2,635,908	AAA
145	HYPOTHEKENBANK IN ESSEN AG 4.250% 20081215	0	27,406	AAA
146	LANDWIRTSCHAFTLICHE RENTENBANK 5.125% 20170201	0	60,575,438	AAA
147	LANDWIRTSCHAFTLICHE RENTENBANK 5.000% 20090227 SERIES# emtn EMTN	0	53,282,200	AAA
148	LANDWIRTSCHAFTLICHE RENTENBANK 5.250% 20090629 SERIES# EMTN	0	4,767,366	AAA
149	SPAIN GOVERNMENT INTERNATIONAL BOND 3.375% 20091028 SERIES# REGS EMTN	0	1,889,001	AAA
150	COMPAGNIE DE FINANCEMENT FONCIER 4.625% 20090115 SERIES# EMTN	0	964,981	AAA
151	DEXIA MUNICIPAL AGENCY 5.250% 20170216 SERIES# EMTN	0	479,243	AAA
152	DEPFA ACS BANK 4.250% 20100816 SERIES# REGS	0	46,327,845	AAA
153	DEPFA ACS BANK 5.125% 20370316 SERIES# REGS	0	110,563	AAA
154	LANDWIRTSCHAFTLICHE RENTENBANK 3.750% 20090615 SERIES# 7	0	47,087,281	AAA
155	BANK NEDERLANDSE GEMEENTEN 3.750% 20130715 SERIES# EMTN	0	1,777,352	AAA
156	BANK NEDERLANDSE GEMEENTEN 4.750% 20090403 SERIES# EMTN	0	110,074,201	AAA
157	INTER-AMERICAN DEVELOPMENT BANK 4.375% 20120920	0	94,443	AAA
158	INTER-AMERICAN DEVELOPMENT BANK 3.500% 20130708 SERIES# EMTN	0	176,879	AAA
159	AFRICAN DEVELOPMENT BANK 3.250% 20080801	0	33,373,514	AAA
160	EUROPEAN INVESTMENT BANK 4.625% 20140515	0	127,498	AAA
161	ASIAN DEVELOPMENT BANK/PASIG 4.250% 20141020	0	1,414	AAA
162	EUROPEAN INVESTMENT BANK 5.250% 20110615	0	4,849,246	AAA
163	WORLD BK-IBRD-INTL BK REC&DEV 2.750% 20071213 SERIES# EMTN	0	5,633	AAA
164	WORLD BK-IBRD-INTL BK REC&DEV 3.110% 20080728 SERIES# EMTN	0	2,668	AAA
165	INTER-AMERICAN DEVELOPMENT BANK 5.125% 20160913	0	21,393	AAA
166	INTER-AMERICAN DEVELOPMENT BANK 5.250% 20080616 SERIES# GMTN	0	50,724	AAA
167	AFRICAN DEVELOPMENT BANK 4.875% 20091106	0	215,969	AAA
168	COUNCIL OF EUROPE DEVELOPMENT BANK 5.000% 20140129 SERIES# EMTN	0	21,683,559	AAA
169	INTER-AMERICAN DEVELOPMENT BANK 5.625% 20090416	0	4,055,703	AAA
170	BUNDESREPUBLIK DEUTSCHLAND 5.250% 20080104 SERIES# 98	0	1,274,408	AAA
171	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	0	74,153	AAA



	V	W	X	Y	Z
114	FOREIGN GOVTS	GOVERNMENTS		G7	C2
115	NON US-CORPORATE	CORPORATE	OTHER	C1	C2
116	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C2
117	FOREIGN GOVTS	GOVERNMENTS		G7	C2
118	FOREIGN GOVTS	GOVERNMENTS	OTHER	G7	C2
119	FOREIGN GOVTS	GOVERNMENTS		G7	C2
120	FOREIGN GOVTS	GOVERNMENTS		G7	C2
121	FOREIGN GOVTS	GOVERNMENTS		G7	C2
122	FOREIGN GOVTS	GOVERNMENTS		G7	EUROPE - NON G7
123	FOREIGN GOVTS	GOVERNMENTS		G7	C1
124	FOREIGN GOVTS	GOVERNMENTS	AAA		G7
125	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	G7
126	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
127	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	EUROPE - NON G7
128	FOREIGN GOVTS	GOVERNMENTS		G7	G7
129	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	C2	C1
130	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAA	C1	C1
131	NON US-CORPORATE	CORPORATE	AAA	C1	C1
132	NON US-CORPORATE	CORPORATE	AAA	C1	C1
133	NON US-CORPORATE	CORPORATE	AAA	C1	C1
134	NON US-CORPORATE	CORPORATE	AAA	C1	C1
135	NON US-CORPORATE	CORPORATE	AAA	C1	G7
136	NON US-CORPORATE	CORPORATE	AAA	C1	C1
137	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7	C1
138	FOREIGN GOVTS	AGENCY	COUPON	C1	C1
139	US CORPORATE BONDS	CORPORATE	AAA	C1	G7
140	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AA	C1	AAA
141	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	G1
142	NON US-CORPORATE	CORPORATE	AAA	C1	C1
143	NON US-CORPORATE	CORPORATE	AAA	C1	C1
144	NON US-CORPORATE	CORPORATE	AAA	C1	G1
145	NON US-CORPORATE	CORPORATE	AAA	C1	C1
146	NON US-CORPORATE	CORPORATE	AAA	C1	C1
147	NON US-CORPORATE	CORPORATE	AAA	C1	C1
148	NON US-CORPORATE	CORPORATE	AAA	C1	G1
149	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	EUROPE - NON G7
150	NON US-CORPORATE	CORPORATE	AAA	C1	G1
151	NON US-CORPORATE	CORPORATE	AAA	C1	C1
152	NON US-CORPORATE	CORPORATE	AAA	C1	EUROPE - NON G7
153	NON US-CORPORATE	CORPORATE	AAA	C1	EUROPE - NON G7
154	NON US-CORPORATE	CORPORATE	AAA	C1	C1
155	NON US-CORPORATE	CORPORATE	AAA	C1	G1
156	NON US-CORPORATE	CORPORATE	AAA	C1	C1
157	FOREIGN GOVTS	AGENCY	COUPON	C1	C1
158	FOREIGN GOVTS	AGENCY	COUPON	C1	C1
159	FOREIGN GOVTS	AGENCY	COUPON	C1	C1
160	NON US-CORPORATE	CORPORATE	AAA	C1	C1
161	NON US-CORPORATE	CORPORATE	AAA	C1	C1
162	NON US-CORPORATE	CORPORATE	AAA	C1	C1
163	NON US-CORPORATE	CORPORATE	AAA	C1	C1
164	NON US-CORPORATE	CORPORATE	AAA	C1	C1
165	NON US-CORPORATE	CORPORATE	AAA	C1	C2
166	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	G7
167	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C2
168	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C2
169	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	EUROPE - NON G7
170	FOREIGN GOVTS	GOVERNMENTS	DE	G7	C1
171	FOREIGN GOVTS	GOVERNMENTS		G7	C1

	A	B	C	D
172	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
173	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
174	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
175	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
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229	ITS	0183	LB INTERNATIONAL (EUROPE)	0302



	I	J	K	L	M
172	0710021Y5	1AT540365	AT0000A011T9		19706783
173	0710021Y5	1DE288783	DE0001135275		14614321
174	0710021Y5	1DE803110	DE000A0MFJX5		23633680
175	0710021Y5	1DE907739	DE0001135333		25255359
176	0710021Y5	1FI562782	FI0001006066		20259299
177	0710021Y5	1NL660379	NL0000102283		20742119
178	0710029F8	103559316	AT0000384938		5766854
179	0710029F8	168524148	FR0000186199		4632405
180	0710029F8	181221623	NL0000102416		4185484
181	0710029F8	1DE830725	DE0001137172		24044322
182	0710029F8	1FR062130	FR0105427795	F4040SZL3	10652180
183	0710029F8	1FR199809	FR0106841887		13199482
184	0710029F8	1FR342169	FR0107674006		15845859
185	0710029F8	1FR793817	FR0109970386		23347283
186	0710029F8	1FR930484	FR0110979186		25842608
187	0710029F8	1NL245007	NL0000102309		13979125
188	0710029F8	251097OB2	FR0000570590		4163636
189	0710029F8	454861667	AT0000384227		4163910
190	0710029F8	9902309B1	FR0000570731		4164710
191	071002VR7	1DE380358	DE0001137115		16793040
192	071002VR7	1DE477923	DE0001137131		19248655
193	071002VR7	1FR062130	FR0105427795	F4040SZL3	10652180
194	071002VR7	1FR408598	FR0108197569		17507279
195	071002VR7	251097OB2	FR0000570590		4163636
196	071002VR7	454861667	AT0000384227		4163910
197	071002VR7	513215756	DE0001135077		4163979
198	071002VR7	984231191	DE0001135093		9699786
199	0720034S2	001026309	GB0009997999		341746
200	0720034S2	1GB400319	GB00B0LN641		17340122
201	0720034S2	1GB839615	GB00B1L6WG32		24114048
202	0720034S2	910765551	GB0009997114		1754081
203	0720034S2	910768BZ2	GB0008931148	G92435HJ1	169566
204	0720037X8	000124529	ES0000012452		8210862
205	0720037X8	014343230	NL0000102671		9229308
206	0720037X8	103559316	AT0000384938		5766854
207	0720037X8	181221623	NL0000102416		4185484
208	0720037X8	1AT080180	AT0000385992		11185172
209	0720037X8	1DE477923	DE0001137131		19248655
210	0720037X8	1FR095502	FR0010011130		11548325
211	0720037X8	1FR793817	FR0109970386		23347283
212	0720037X8	1FR930484	FR0110979186		25842608
213	0720037X8	1NL152369	NL0000102325		12835929
214	0720037X8	1NL245007	NL0000102309		13979125
215	0720041T1	1DE288783	DE0001135275		14614321
216	072004F90	1DE938668	XS0308318533		26114540
217	072004F90	1FR262433	XS0206819269		14269962
218	072004F90	1FR957586	FR0010500843		26335205
219	072004F90	1HK100826	US458182BV36	458182BV3	400011
220	072004F90	1NL060117	XS0144971024		9370325
221	072004F90	1SN231434	US458182CW00	458182CW0	13696672
222	073002669	001026309	GB0009997999		341746
223	073002669	0725GILT0	GB0030880693		8637224
224	073002669	1GB400319	GB00B0LN641		17340122
225	073002669	1GB547457	GB00B128DP45		19957235
226	073002669	1GB839615	GB00B1L6WG32		24114048
227	074001371	1SN079056	US45905UCU60	45905UCU6	11144398
228	074001371	9289390A0	US459056LD78	459056LD7	192351
229	074001538	1GB547457	GB00B128DP45		19957235

	N	O	P	Q
172	AUSTRIA GOVERNMENT BOND 4.000% 20160915 SERIES# EMTN 144A	0	14	AAA
173	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	0	18,397,418	AAA
174	KREDITANSTALT FUER WIEDERAUFBAU 4.125% 20170704 SERIES# EMTN	0	61,081,482	AAA
175	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20170704	0	16,080	AAA
176	FINLAND GOVERNMENT BOND 3.875% 20170915	0	1,752,307	AAA
177	NETHERLANDS GOVERNMENT BOND 4.000% 20160715	0	11,244,393	AAA
178	AUSTRIA GOVERNMENT BOND 5.500% 20100115 SERIES# 99 4	0	13,483,415	AAA
179	FRANCE GOVERNMENT BOND OAT 4.000% 20091025	0	13,239,888	AAA
180	NETHERLANDS GOVERNMENT BOND 3.750% 20090715	0	22,045,192	AAA
181	BUNDESSCHATZANWEISUNGEN 3.750% 20090313 SERIES# 1	0	49,589,658	AAA
182	FRENCH TREASURY NOTE BTAN 3.500% 20080112	0	64,408	AAA
183	FRENCH TREASURY NOTE BTAN 3.500% 20090712	0	23,866,301	AAA
184	FRENCH TREASURY NOTE BTAN 2.500% 20100712	0	26,772,878	AAA
185	FRENCH TREASURY NOTE BTAN 3.750% 20120112	0	33,663,891	AAA
186	FRENCH TREASURY NOTE BTAN 4.500% 20120712	0	4,786,990	AAA
187	NETHERLANDS GOVERNMENT BOND 3.000% 20100115	0	702	AAA
188	FRANCE GOVERNMENT BOND OAT 5.500% 20071025	0	133,971	AAA
189	AUSTRIA GOVERNMENT BOND 5.000% 20080115 SERIES# 98 1	0	739	AAA
190	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	0	989	AAA
191	BUNDESSCHATZANWEISUNGEN 2.250% 20070914	0	186,142,114	AAA
192	BUNDESSCHATZANWEISUNGEN 3.000% 20080314	0	123,286,001	AAA
193	FRENCH TREASURY NOTE BTAN 3.500% 20080112	0	29,976,360	AAA
194	FRENCH TREASURY NOTE BTAN 2.750% 20080312	0	24,100,495	AAA
195	FRANCE GOVERNMENT BOND OAT 5.500% 20071025	0	23,712,921	AAA
196	AUSTRIA GOVERNMENT BOND 5.000% 20080115 SERIES# 98 1	0	27,245,554	AAA
197	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20080704 SERIES# 98	0	16,940	AAA
198	BUNDESREPUBLIK DEUTSCHLAND 4.125% 20080704 SERIES# 98	0	42,121,351	AAA
199	UNITED KINGDOM GILT 8.000% 20210607	0	13,677,623	AAA
200	UNITED KINGDOM GILT 4.250% 20110307	0	34,047,710	AAA
201	UNITED KINGDOM GILT 5.250% 20120607	0	154,894,083	AAA
202	UNITED KINGDOM GILT 7.250% 20071207	0	2,882,950	AAA
203	UNITED KINGDOM GILT 8.750% 20170825	0	32,947,773	AAA
204	SPAIN GOVERNMENT BOND 5.350% 20111031	0	86,544,397	AAA
205	NETHERLANDS GOVERNMENT BOND 5.000% 20120715	0	1,074	AAA
206	AUSTRIA GOVERNMENT BOND 5.500% 20100115 SERIES# 99 4	0	108,083,008	AAA
207	NETHERLANDS GOVERNMENT BOND 3.750% 20090715	0	303,289	AAA
208	AUSTRIA GOVERNMENT BOND 3.800% 20131020 SERIES# EMTN 144A	0	31,072,986	AAA
209	BUNDESSCHATZANWEISUNGEN 3.000% 20080314	0	119,565,309	AAA
210	FRANCE GOVERNMENT BOND OAT 4.000% 20131025	0	15,595,999	AAA
211	FRENCH TREASURY NOTE BTAN 3.750% 20120112	0	7,214,047	AAA
212	FRENCH TREASURY NOTE BTAN 4.500% 20120712	0	135,507,745	AAA
213	NETHERLANDS GOVERNMENT BOND 3.750% 20140715	0	7,185,511	AAA
214	NETHERLANDS GOVERNMENT BOND 3.000% 20100115	0	7,272,487	AAA
215	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	0	42,133,638	AAA
216	LANDWIRTSCHAFTLICHE RENTENBANK 5.250% 20090629 SERIES# EMTN	0	83,905,653	AAA
217	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 4.125% 20111209	0	23,561,100	AAA
218	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.375% 20120717 SERIES# EMTN	0	156,799,640	AAA
219	INTER-AMERICAN DEVELOPMENT BAN	0	895,605	AAA
220	BANK NEDERLANDSE GEMEENTEN 6.000% 20120326 SERIES# EMTN	0	25,134,817	AAA
221	INTER-AMERICAN DEVELOPMENT BANK 4.500% 20140915	0	432,331	AAA
222	UNITED KINGDOM GILT 8.000% 20210607	0	88,882,459	AAA
223	UNITED KINGDOM GILT 5.000% 20250307	0	17,786,635	AAA
224	UNITED KINGDOM GILT 4.250% 20110307	0	1,017,527	AAA
225	UNITED KINGDOM GILT 4.250% 20461207	0	7,686,460	AAA
226	UNITED KINGDOM GILT 5.250% 20120607	0	72,175,528	AAA
227	WORLD BK-IBRD-INTL BK REC&DEV 3.625% 20130521	0	427,868	AAA
228	WORLD BK-IBRD-INTL BK REC&DEV 7.625% 20230119	0	63,854,732	AAA
229	UNITED KINGDOM GILT 4.250% 20461207	0	40,804,812	AAA



	V	W	X	Y	Z
172	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
173	FOREIGN GOVTS	GOVERNMENTS		G7	C1
174	NON US-CORPORATE	CORPORATE	AAA	C1	C1
175	NON US-CORPORATE	CORPORATE	AAA	G1	EUROPE - NON G7
176	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
177	NON US-CORPORATE	CORPORATE	AAA	G1	C1
178	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7	C1
179	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
180	FOREIGN GOVTS	GOVERNMENTS	NL	EUROPE - NON G7	G1
181	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
182	FOREIGN GOVTS	GOVERNMENTS	AA	G7	C1
183	FOREIGN GOVTS	GOVERNMENTS		G7	C1
184	FOREIGN GOVTS	GOVERNMENTS		G7	C1
185	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
186	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
187	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
188	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
189	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7	C1
190	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
191	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
192	FOREIGN GOVTS	GOVERNMENTS		G7	C1
193	FOREIGN GOVTS	GOVERNMENTS	AA	G7	G7
194	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
195	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	G7 - JP
196	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7	C1
197	FOREIGN GOVTS	GOVERNMENTS		G7	C1
198	NON US-CORPORATE	CORPORATE	AAA	G1	C1
199	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
200	FOREIGN GOVTS	GOVERNMENTS		G7	G7
201	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	G7
202	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
203	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
204	FOREIGN GOVTS	GOVERNMENTS	NR	EUROPE - NON G7	C1
205	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7	G2
206	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7	C1
207	FOREIGN GOVTS	GOVERNMENTS	NL	EUROPE - NON G7	G1
208	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	EUROPE - NON G7	C1
209	FOREIGN GOVTS	GOVERNMENTS		G7	C1
210	FOREIGN GOVTS	GOVERNMENTS		G7	C1
211	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
212	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
213	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
214	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	G7
215	FOREIGN GOVTS	GOVERNMENTS		G7	G7
216	NON US-CORPORATE	CORPORATE	AAA	C1	
217	NON US-CORPORATE	CORPORATE	AAA	C1	G7
218	NON US-CORPORATE	CORPORATE	AAA	C1	G7
219	U.S. GOV'T OBLIG	AGENCY	COUPON	C1	G7
220	NON US-CORPORATE	CORPORATE	AAA	C1	G7
221	FOREIGN GOVTS	AGENCY	COUPON	C1	G1
222	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	G7
223	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	G7
224	FOREIGN GOVTS	GOVERNMENTS		G7	G7
225	FOREIGN GOVTS	GOVERNMENTS		G7	G7
226	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	G7
227	FOREIGN GOVTS	AGENCY	COUPON	C1	
228	FOREIGN GOVTS	AGENCY	COUPON	C1	G7
229	FOREIGN GOVTS	GOVERNMENTS		G7	G7

	A	B	C	D
230	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
231	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
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286	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
287	ITS	0183	LB INTERNATIONAL (EUROPE)	0302



	I	J	K	L	M
230	074002205	000124529	ES0000012452		8210862
231	074002205	001136166	DE0001135051		4162298
232	074002205	014343230	NL0000102671		9229308
233	074002205	113514301	DE0001135143		5632079
234	074002205	168524148	FR0000186199		4632405
235	074002205	181221623	NL0000102416		4185484
236	074002205	1AT080180	AT0000385992		11185172
237	074002205	1AT540365	AT0000A011T9		19706783
238	074002205	1DE064119	DE0001135226		10723658
239	074002205	1DE380358	DE0001137115		16793040
240	074002205	1DE477923	DE0001137131		19248655
241	074002205	1DE830725	DE0001137172		24044322
242	074002205	1DE907739	DE0001135333		25255359
243	074002205	1ES443571	ES00000120H2		18608339
244	074002205	1FI562782	FI0001006066		20259299
245	074002205	1FR095502	FR0010011130		11548325
246	074002205	1FR199809	FR0106841887		13199482
247	074002205	1FR342169	FR0107674006		15845859
248	074002205	1FR408598	FR0108197569		17507279
249	074002205	1FR793817	FR0109970386		23347283
250	074002205	1FR890555	FR0010466938		24934482
251	074002205	1NL152369	NL0000102325		12835929
252	074002205	1NL245007	NL0000102309		13979125
253	074002205	1NL346318	NL0000102242		16036164
254	074002205	251097OB2	FR0000570590		4163636
255	074002205	454861667	AT0000384227		4163910
256	074002205	513215756	DE0001135077		4163979
257	074002205	984231191	DE0001135093		9699786
258	074002205	9902309B1	FR0000570731		4164710
259	074002205	9999900B0	DE0001134922		4165202
260	074002320	910768BZ2	GB0008931148	G92435HJ1	169566
261	074007667	009278722	XS0092787299		4047873
262	074007667	120509E11	XS0097560600		4651139
263	074007667	1DE386892	DE0002760972		17031301
264	074007667	1DE715520	DE000HBE0EZ3		17003751
265	074007667	1DE847299	XS0286052260		23692626
266	074007667	1ES348846	ES0312342019		16055842
267	074007667	1ES902519	ES0312298120		25261950
268	074007667	1FR763554	FR0010398347		22669419
269	074007667	1GB151532	XS0189210148		12665459
270	074007667	1GB829376	XS0249073767		19484574
271	074007667	1GB853947	XS0293187273		24375989
272	074007667	1HK100826	US458182BV36	458182BV3	400011
273	074007667	1IE845094	DE000A0LPMX0		24137349
274	074007667	1SN185531	US298785DD52	298785DD5	13003216
275	074007667	1SN252133	US045167BJ10	045167BJ1	13907383
276	074007667	1SN580335	XS0206907635		14275104
277	074007667	1SN580350	XS0209821288		14780542
278	074007667	1SN689656	US4581X0AM06	4581X0AM0	21551470
279	074007667	1SN833841	US4581X0AL23	4581X0AL2	20651066
280	074007667	1SN880305	US008281AR85	008281AR8	22248940
281	074007667	1US134521	XS0184595311	31339QAA7	12265964
282	074007667	365605435	DE0002760840	500769AE4	7851975
283	074007667	527477426	XS0085317146		4164018
284	074007675	040110KF4	DE0002760832	500769AD6	5104188
285	074007675	1DE231387	DE0002760949		13697963
286	074007675	1DE386892	DE0002760972		17031301
287	074007675	1DE682241	DE000A0KPWU7		21573267

	N	O	P	Q
230	SPAIN GOVERNMENT BOND 5.350% 20111031	0	698	AAA
231	BUNDESREPUBLIK DEUTSCHLAND 5.250% 20080104 SERIES# 98	0	268,285	AAA
232	NETHERLANDS GOVERNMENT BOND 5.000% 20120715	0	17,372,559	AAA
233	BUNDESREPUBLIK DEUTSCHLAND 6.250% 20300104 SERIES# 00	0	359,931	AAA
234	FRANCE GOVERNMENT BOND OAT 4.000% 20091025	0	238	AAA
235	NETHERLANDS GOVERNMENT BOND 3.750% 20090715	0	6,021,387	AAA
236	AUSTRIA GOVERNMENT BOND 3.800% 20131020 SERIES# EMTN 144A	0	139	AAA
237	AUSTRIA GOVERNMENT BOND 4.000% 20160915 SERIES# EMTN 144A	0	40,372,044	AAA
238	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	0	3,626,060	AAA
239	BUNDESSCHATZANWEISUNGEN 2.250% 20070914	0	11,103,020	AAA
240	BUNDESSCHATZANWEISUNGEN 3.000% 20080314	0	1,700	AAA
241	BUNDESSCHATZANWEISUNGEN 3.750% 20090313 SERIES# 1	0	746	AAA
242	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20170704	0	3,959,785	AAA
243	SPAIN GOVERNMENT BOND 2.900% 20081031	0	3,920,499	AAA
244	FINLAND GOVERNMENT BOND 3.875% 20170915	0	111,776	AAA
245	FRANCE GOVERNMENT BOND OAT 4.000% 20131025	0	32	AAA
246	FRENCH TREASURY NOTE BTAN 3.500% 20090712	0	19,450,851	AAA
247	FRENCH TREASURY NOTE BTAN 2.500% 20100712	0	7,810,904	AAA
248	FRENCH TREASURY NOTE BTAN 2.750% 20080312	0	18,458,842	AAA
249	FRENCH TREASURY NOTE BTAN 3.750% 20120112	0	19,836,760	AAA
250	FRANCE GOVERNMENT BOND OAT 4.250% 20231025	0	243,252	AAA
251	NETHERLANDS GOVERNMENT BOND 3.750% 20140715	0	3,030	AAA
252	NETHERLANDS GOVERNMENT BOND 3.000% 20100115	0	11,859,485	AAA
253	NETHERLANDS GOVERNMENT BOND 3.250% 20150715	0	18,779,139	AAA
254	FRANCE GOVERNMENT BOND OAT 5.500% 20071025	0	22,935,360	AAA
255	AUSTRIA GOVERNMENT BOND 5.000% 20080115 SERIES# 98 1	0	1,861,885	AAA
256	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20080704 SERIES# 98	0	3,693,411	AAA
257	BUNDESREPUBLIK DEUTSCHLAND 4.125% 20080704 SERIES# 98	0	10,891,569	AAA
258	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	0	577,362	AAA
259	BUNDESREPUBLIK DEUTSCHLAND 6.250% 20240104 SERIES# 94	0	3,806,335	AAA
260	UNITED KINGDOM GILT 8.750% 20170825	0	47,797,780	AAA
261	EUROPEAN INVESTMENT BANK 5.250% 20090112 EMTN	0	2,335,354	AAA
262	EUROPEAN INVESTMENT BANK 5.875% 20090512 SERIES# EMTN	0	745,619	AAA
263	KREDITANSTALT FUER WIEDERAUFBAU 2.500% 20081117 SERIES# EMTN	0	877,707	AAA
264	HYPOTHEKENBANK IN ESSEN AG 4.250% 20081215	0	928,268	AAA
265	LANDWIRTSCHAFTLICHE RENTENBANK 4.000% 20090209	0	38,214,399	AAA
266	AYT CEDULAS CAJAS X FONDO DE TITULIZACIO 3.750% 20250630 SERIES# X	0	329,770	AAA
267	AYT CEDULAS CAJAS GLOBAL 4.750% 20270525	0	123,786,339	AAA
268	BNP PARIBAS COVERED BONDS SA 3.750% 20111213 SERIES# EMTN	0	2,231,258	AAA
269	NETWORK RAIL MTN FINANCE PLC 3.125% 20090330 SERIES# EMTN	0	12,569,910	AAA
270	NORTHERN ROCK PLC 3.625% 20130328 SERIES# EMTN	0	36,535,058	AAA
271	NORTHERN ROCK PLC 4.125% 20170327	0	79,489,274	AAA
272	INTER-AMERICAN DEVELOPMENT BAN	0	72,945,374	AAA
273	DEPFA ACS BANK 5.125% 20370316 SERIES# REGS	0	4,449,941	AAA
274	EUROPEAN INVESTMENT BANK 4.625% 20140515	0	9,386,924	AAA
275	ASIAN DEVELOPMENT BANK/PASIG 4.250% 20141020	0	89,785	AAA
276	WORLD BK-IBRD-INTL BK REC&DEV 2.750% 20071213 SERIES# EMTN	0	942,069	AAA
277	WORLD BK-IBRD-INTL BK REC&DEV 3.110% 20080728 SERIES# EMTN	0	922,740	AAA
278	INTER-AMERICAN DEVELOPMENT BANK 5.125% 20160913	0	922,837	AAA
279	INTER-AMERICAN DEVELOPMENT BANK 5.250% 20080616 SERIES# GMTN	0	4,709,573	AAA
280	AFRICAN DEVELOPMENT BANK 4.875% 20091106	0	14,141,973	AAA
281	FREDDIE MAC 4.375% 20140115 SERIES# EMTN	0	2,537,290	AAA
282	KREDITANSTALT FUER WIEDERAUFBAU 5.000% 20110704	0	19,681,392	AAA
283	EUROPEAN INVESTMENT BANK 5.000% 20080415 SERIES# BR EMTN	0	11,644,515	AAA
284	KREDITANSTALT FUER WIEDERAUFBAU 5.250% 20100104	0	36,285,438	AAA
285	KREDITANSTALT FUER WIEDERAUFBAU 3.000% 20071115 SERIES# INTL	0	130,577,100	AAA
286	KREDITANSTALT FUER WIEDERAUFBAU 2.500% 20081117 SERIES# EMTN	0	17,328	AAA
287	KREDITANSTALT FUER WIEDERAUFBAU 3.750% 20111014	0	44,458,407	AAA



	V	W	X	Y	Z
230	FOREIGN GOVTS	GOVERNMENTS	NR	EUROPE - NON G7	C1
231	FOREIGN GOVTS	GOVERNMENTS	DE	G7	C1
232	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7	EUROPE - NON G7
233	FOREIGN GOVTS	GOVERNMENTS	DE	G7	EUROPE - NON G7
234	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	G7
235	FOREIGN GOVTS	GOVERNMENTS	NL	EUROPE - NON G7	G7
236	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	EUROPE - NON G7	C1
237	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
238	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
239	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
240	FOREIGN GOVTS	GOVERNMENTS		G7	C1
241	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	G7
242	NON US-CORPORATE	CORPORATE	AAA	G1	G1
243	NON US-CORPORATE	CORPORATE	AAA	G1	G7
244	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
245	FOREIGN GOVTS	GOVERNMENTS		G7	C1
246	FOREIGN GOVTS	GOVERNMENTS		G7	C1
247	FOREIGN GOVTS	GOVERNMENTS		G7	C2
248	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
249	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
250	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C2
251	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	G7
252	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	G7
253	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
254	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
255	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7	C1
256	FOREIGN GOVTS	GOVERNMENTS		G7	C1
257	NON US-CORPORATE	CORPORATE	AAA	G1	C1
258	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
259	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
260	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
261	NON US-CORPORATE	CORPORATE	AAA	C1	C1
262	NON US-CORPORATE	CORPORATE	AAA	C1	C1
263	NON US-CORPORATE	CORPORATE	AAA	C1	C1
264	NON US-CORPORATE	CORPORATE	AAA	C1	C2
265	NON US-CORPORATE	CORPORATE	AAA	C1	C1
266	NON US-CORPORATE	CORPORATE	AAA	C1	G7
267	NON US-CORPORATE	CORPORATE	AAA	C1	C1
268	NON US-CORPORATE	CORPORATE	AAA	C1	G1
269	NON US-CORPORATE	CORPORATE	AAA	C1	EUROPE - NON G7
270	NON US-CORPORATE	CORPORATE	AAA	C1	C1
271	NON US-CORPORATE	CORPORATE	AAA	C1	C1
272	U.S. GOV'T OBLIG	AGENCY	COUPON	C1	C1
273	NON US-CORPORATE	CORPORATE	AAA	C1	C1
274	NON US-CORPORATE	CORPORATE	AAA	C1	C1
275	NON US-CORPORATE	CORPORATE	AAA	C1	G7
276	NON US-CORPORATE	CORPORATE	AAA	C1	C1
277	NON US-CORPORATE	CORPORATE	AAA	C1	C1
278	NON US-CORPORATE	CORPORATE	AAA	C1	C1
279	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C1
280	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C1
281	U.S. GOV'T OBLIG	AGENCY	COUPON	C1	G7
282	FOREIGN GOVTS	AGENCY	COUPON	C1	C1
283	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C1
284	FOREIGN GOVTS	AGENCY	COUPON	C1	C1
285	NON US-CORPORATE	CORPORATE	AAA	C1	C1
286	NON US-CORPORATE	CORPORATE	AAA	C1	C1
287	NON US-CORPORATE	CORPORATE	AAA	C1	C1

	A	B	C	D
288	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
289	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
290	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
291	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
292	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
293	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
294	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
295	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
296	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
297	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
298	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
299	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
300	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
301	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
302	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
303	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
304	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
305	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
306	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
307	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
308	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
309	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
310	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
311	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
312	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
313	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
314	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
315	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
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318	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
319	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
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321	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
322	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
323	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
324	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
325	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
326	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
327	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
328	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
329	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
330	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
331	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
332	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
333	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
334	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
335	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
336	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
337	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
338	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
339	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
340	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
341	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
342	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
343	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
344	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
345	ITS	0183	LB INTERNATIONAL (EUROPE)	0302



	I	J	K	L	M
288	074007675	1DE746327	XS0264471433		21159967
289	074007675	1DE803110	DE000A0MFJX5		23633680
290	074007675	1DE847299	XS0286052260		23692626
291	074007675	1DE853933	DE000A0NKXX4		24375992
292	074007675	1DE971008	DE000A0S8KS8		26340518
293	074007675	1DE974606	DE000A0E83S0		26201129
294	074007675	1ES348846	ES0312342019		16055842
295	074007675	1ES443571	ES00000120H2		18608339
296	074007675	1FR068285	FR0000188989		10846012
297	074007675	1FR076544	FR0000474413		11068155
298	074007675	1FR199023	FR0010093377		13210559
299	074007675	1FR255676	FR0107369672		14113144
300	074007675	1FR289931	FR0010160952		14760564
301	074007675	1FR289949	FR0010163329		14760565
302	074007675	1FR763554	FR0010398347		22669419
303	074007675	1GB151532	XS0189210148		12665459
304	074007675	1IE087671	DE0007009482		11188025
305	074007675	1IT787662	IT0004103492		21535278
306	074007675	1LU380436	XS0230228933		16821575
307	074007675	1NL315248	XS0213181679		15264153
308	074007675	1NL887220	XS0286610455		23730099
309	074007675	1NL949103	XS0276679023		22587536
310	074007675	1SN748007	XS0276299541		22499597
311	074007675	1SN987787	XS0245133516		18983359
312	074007675	1US052194	XS0154444870	31339QAH2	10217381
313	074007675	1US134521	XS0184595311	31339QAA7	12265964
314	074007675	313803801	DE0003138038		5902926
315	074007675	365605435	DE0002760840	500769AE4	7851975
316	074007675	407335AB4	DE0002760873		9354998
317	074007675	527477426	XS0085317146		4164018
318	074007675	567741962	FR0000571259		4164090
319	074007675	984231191	DE0001135093		9699786
320	076004589	113514301	DE0001135143		5632079
321	076004589	113517601	DE0001135176		7008944
322	076004589	1DE064119	DE0001135226		10723658
323	076004589	1DE288783	DE0001135275		14614321
324	076004589	1DE803110	DE000A0MFJX5		23633680
325	076004589	1DE907739	DE0001135333		25255359
326	076004589	1FI562782	FI0001006066		20259299
327	076004589	1FR890555	FR0010466938		24934482
328	076004589	1NL152369	NL0000102325		12835929
329	076004589	1NL346318	NL0000102242		16036164
330	076004589	9999900B0	DE0001134922		4165202
331	076005396	0725GILTO	GB0030880693		8637224
332	076005396	1GB400319	GB00BOLNX641		17340122
333	076005396	1GB839615	GB00B1L6WG32		24114048
334	076005396	910765551	GB0009997114		1754081
335	076008192	014249197	IE0031256211		9198557
336	076008192	1DE477923	DE0001137131		19248655
337	076008192	1DE830725	DE0001137172		24044322
338	076008267	113517601	DE0001135176		7008944
339	076008267	1FR255676	FR0107369672		14113144
340	076008267	984231191	DE0001135093		9699786
341	076008275	1ES854173	ES0371622020		19637041
342	076008275	1ES902519	ES0312298120		25261950
343	076008275	1GB829376	XS0249073767		19484574
344	076008275	1GB853947	XS0293187273		24375989
345	076008275	1GB943243	XS0307322437		26013850

	N	O	P	Q
288	LANDWIRTSCHAFTLICHE RENTENBANK 3.625% 20080901 SERIES# EMTN	0	32,922,627	AAA
289	KREDITANSTALT FUER WIEDERAUFBAU 4.125% 20170704 SERIES# EMTN	0	1,121,390	AAA
290	LANDWIRTSCHAFTLICHE RENTENBANK 4.000% 20090209	0	839,424	AAA
291	KREDITANSTALT FUER WIEDERAUFBAU 3.875% 20100409 SERIES# GMTN	0	8,078,192	AAA
292	KREDITANSTALT FUER WIEDERAUFBAU 4.625% 20121012 SERIES# EMTN	0	6,528,334	AAA
293	KREDITANSTALT FUER WIEDERAUFBAU 4.375% 20090630 SERIES# EMTN	0	13,567,630	AAA
294	AYT CEDULAS CAJAS X FONDO DE TITULIZACIO 3.750% 20250630 SERIES# X	0	2,468	AAA
295	SPAIN GOVERNMENT BOND 2.900% 20081031	0	114,088,594	AAA
296	FRANCE GOVERNMENT BOND OAT 4.000% 20130425	0	29,641,038	AAA
297	ERAP 3.750% 20100425 SERIES# EMTN	0	5,509,744	AAA
298	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 3.750% 20090712	0	19,572,364	AAA
299	FRENCH TREASURY NOTE BTAN 3.000% 20100112	0	33,715,765	AAA
300	UNEDIC 3.000% 20100202	0	12,283,753	AAA
301	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 3.625% 20150425	0	7,513,329	AAA
302	BNP PARIBAS COVERED BONDS SA 3.750% 20111213 SERIES# EMTN	0	60,264	AAA
303	NETWORK RAIL MTN FINANCE PLC 3.125% 20090330 SERIES# EMTN	0	166,935	AAA
304	DEPFA ACS BANK 3.875% 20130715 SERIES# REGS	0	1,556,500	AAA
305	CASSA DEPOSITI E PRESTITI SPA 3.750% 20120131 SERIES# EMTN	0	316,881	AAA
306	EUROPEAN INVESTMENT BANK 3.125% 20151015 SERIES# INTL EMTN	0	24,142	AAA
307	BANK NEDERLANDSE GEMEENTEN 3.000% 20100415 SERIES# EMTN	0	6,270,881	AAA
308	BANK NEDERLANDSE GEMEENTEN 4.000% 20090302 SERIES# EMTN	0	5,207,928	AAA
309	BANK NEDERLANDSE GEMEENTEN 3.750% 20131216 SERIES# EMTN	0	1,398,163	AAA
310	EUROPEAN INVESTMENT BANK 3.750% 20101124 SERIES# EMTN	0	51,900,238	AAA
311	EUROPEAN INVESTMENT BANK 3.000% 20080331 SERIES# EMTN	0	6,432,374	AAA
312	FREDDIE MAC 4.750% 20130115	0	23,859,480	AAA
313	FREDDIE MAC 4.375% 20140115 SERIES# EMTN	0	68,122	AAA
314	RHEINISCHE HYPOTHEKENBANK AG 5.750% 20100705 SERIES# 803 144A	0	20,051	AAA
315	KREDITANSTALT FUER WIEDERAUFBAU 5.000% 20110704	0	153,697	AAA
316	KREDITANSTALT FUER WIEDERAUFBAU 5.250% 20120704 SERIES# INTL	0	33,575,965	AAA
317	EUROPEAN INVESTMENT BANK 5.000% 20080415 SERIES# BR EMTN	0	216,272	AAA
318	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.125% 20081025 SERIES# Ffr	0	368	AAA
319	BUNDESREPUBLIK DEUTSCHLAND 4.125% 20080704 SERIES# 98	0	10,328,483	AAA
320	BUNDESREPUBLIK DEUTSCHLAND 6.250% 20300104 SERIES# 00	0	842,495	AAA
321	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	0	1,299,219	AAA
322	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	0	66,959,935	AAA
323	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	0	495,732	AAA
324	KREDITANSTALT FUER WIEDERAUFBAU 4.125% 20170704 SERIES# EMTN	0	413,564	AAA
325	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20170704	0	101,860,562	AAA
326	FINLAND GOVERNMENT BOND 3.875% 20170915	0	31,422,382	AAA
327	FRANCE GOVERNMENT BOND OAT 4.250% 20231025	0	84,290,957	AAA
328	NETHERLANDS GOVERNMENT BOND 3.750% 20140715	0	733,840	AAA
329	NETHERLANDS GOVERNMENT BOND 3.250% 20150715	0	441,150	AAA
330	BUNDESREPUBLIK DEUTSCHLAND 6.250% 20240104 SERIES# 94	0	2,552,936	AAA
331	UNITED KINGDOM GILT 5.000% 20250307	0	165,439	AAA
332	UNITED KINGDOM GILT 4.250% 20110307	0	464,388,105	AAA
333	UNITED KINGDOM GILT 5.250% 20120607	0	14,922,201	AAA
334	UNITED KINGDOM GILT 7.250% 20071207	0	70,878,849	AAA
335	IRELAND GOVERNMENT 4.250% 20071018	0	4,709,877	AAA
336	BUNDESSCHATZANWEISUNGEN 3.000% 20080314	0	166,998	AAA
337	BUNDESSCHATZANWEISUNGEN 3.750% 20090313 SERIES# 1	0	23,226,063	AAA
338	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	0	16,487	AAA
339	FRENCH TREASURY NOTE BTAN 3.000% 20100112	0	1,998,632	AAA
340	BUNDESREPUBLIK DEUTSCHLAND 4.125% 20080704 SERIES# 98	0	68,188	AAA
341	CEDULAS TDA 4.250% 20310410 SERIES# A-6	0	28,438,478	AAA
342	AYT CEDULAS CAJAS GLOBAL 4.750% 20270525	0	1,618,547	AAA
343	NORTHERN ROCK PLC 3.625% 20130328 SERIES# EMTN	0	587,046	AAA
344	NORTHERN ROCK PLC 4.125% 20170327	0	1,456,301	AAA
345	BRADFORD & BINGLEY PLC 4.875% 20170628 SERIES# EMTN	0	62,682,568	AAA



	V	W	X	Y	Z
288	NON US-CORPORATE	CORPORATE	AAA	C1	C1
289	NON US-CORPORATE	CORPORATE	AAA	C1	G1
290	NON US-CORPORATE	CORPORATE	AAA	C1	C1
291	NON US-CORPORATE	CORPORATE	AAA	C1	C1
292	NON US-CORPORATE	CORPORATE	AAA	C1	C1
293	NON US-CORPORATE	CORPORATE	AAA	C1	G7
294	NON US-CORPORATE	CORPORATE	AAA	C1	C1
295	NON US-CORPORATE	CORPORATE	AAA	G1	C1
296	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
297	NON US-CORPORATE	CORPORATE	AAA	C1	G1
298	NON US-CORPORATE	CORPORATE	AAA	C1	G1
299	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
300	NON US-CORPORATE	CORPORATE	AAA	C1	C1
301	NON US-CORPORATE	CORPORATE	AAA	C1	C1
302	NON US-CORPORATE	CORPORATE	AAA	C1	C1
303	NON US-CORPORATE	CORPORATE	AAA	C1	C1
304	NON US-CORPORATE	CORPORATE	AAA	C1	C1
305	NON US-CORPORATE	CORPORATE	AAA	C1	G7
306	NON US-CORPORATE	CORPORATE	AAA	C1	EUROPE - NON G7
307	NON US-CORPORATE	CORPORATE	AAA	C1	C1
308	NON US-CORPORATE	CORPORATE	AAA	C1	C1
309	NON US-CORPORATE	CORPORATE	AAA	C1	C1
310	NON US-CORPORATE	CORPORATE	AAA	C1	G7
311	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C1
312	U.S. GOV'T OBLIG	AGENCY	AAA	C1	EUROPE - NON G7
313	U.S. GOV'T OBLIG	AGENCY	COUPON	C1	EUROPE - NON G7
314	NON US-CORPORATE	CORPORATE	AAA	C1	C1
315	FOREIGN GOVTS	AGENCY	COUPON	C1	C1
316	FOREIGN GOVTS	AGENCY	COUPON	C1	EUROPE - NON G7
317	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C1
318	NON US-CORPORATE	CORPORATE	AAA	C1	C1
319	NON US-CORPORATE	CORPORATE	AAA	G1	C1
320	FOREIGN GOVTS	GOVERNMENTS	DE	G7	C1
321	FOREIGN GOVTS	GOVERNMENTS		G7	C1
322	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
323	FOREIGN GOVTS	GOVERNMENTS		G7	C1
324	NON US-CORPORATE	CORPORATE	AAA	C1	C1
325	NON US-CORPORATE	CORPORATE	AAA	G1	C1
326	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
327	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
328	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
329	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C2
330	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
331	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
332	FOREIGN GOVTS	GOVERNMENTS		G7	C1
333	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	G7
334	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
335	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7	C1
336	FOREIGN GOVTS	GOVERNMENTS		G7	C1
337	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
338	FOREIGN GOVTS	GOVERNMENTS		G7	C1
339	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	G7 - JP
340	NON US-CORPORATE	CORPORATE	AAA	G1	C1
341	NON US-CORPORATE	CORPORATE	AAA	C1	C1
342	NON US-CORPORATE	CORPORATE	AAA	C1	G7
343	NON US-CORPORATE	CORPORATE	AAA	C1	G7
344	NON US-CORPORATE	CORPORATE	AAA	C1	C1
345	NON US-CORPORATE	CORPORATE	AAA	C1	C1

	A	B	C	D
346	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
347	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
348	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
349	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
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359	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
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371	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
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373	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
374	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
375	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
376	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
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384	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
385	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
386	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
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391	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
392	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
393	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
394	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
395	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
396	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
397	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
398	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
399	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
400	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
401	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
402	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
403	ITS	0183	LB INTERNATIONAL (EUROPE)	0302



	I	J	K	L	M
346	071002W21	001072784	GB0009081828		206956
347	071002W21	0725GILT0	GB0030880693		8637224
348	071002W21	2GB000274	GB0031790826		9874986
349	072004GK4	001072214	GB0009063578		206952
350	072004GK4	001072784	GB0009081828		206956
351	072004GK4	1GB894792	XS0299655448		25103879
352	072004GK4	2GB000274	GB0031790826		9874986
353	072004NW0	1SN095987	XS0175913044		11638657
354	072004YY4	0012023B4	XS0092326304		4162362
355	072004YY4	008362022	XS0083620251		2788904
356	072004YY4	0083830J1	XS0083830496		2846635
357	072004YY4	009215351	XS0092153443		4162875
358	072004YY4	009370925	XS0093709276		4182684
359	072004YY4	1AT318689	XS0217517829		15297717
360	072004YY4	1DE243341	XS0203702112		13910859
361	072004YY4	1DE335519	XS0220993454		15735500
362	072004YY4	879430890	XS0087943089		3425360
363	072004YY4	881855084	XS0088185508		3336948
364	072004YY4	9993703C1	XS0093845450		4181696
365	072004YY4	999874BB1	XS0092205938		4165049
366	072004YY4	9999247E7	XS0095003249		4311872
367	076008762	0012023B4	XS0092326304		4162362
368	076008762	009478553	XS0094785580		4304263
369	076008762	1AT318689	XS0217517829		15297717
370	076008762	1DE243341	XS0203702112		13910859
371	076008762	1DE251856	XS0205529489		14110437
372	076008762	1DE309902	XS0215838631		15085146
373	076008762	9999247E7	XS0095003249		4311872
374	071002B81	1IE551163	XS0254356057		19984251
375	0720097J6	1GB291213	XS0208653773		14361380
376	0720097J6	1GB400319	GB00B0LNX641		17340122
377	0720097J6	1US075336	XS0167497881		11025823
378	0720097M9	1GB400319	GB00B0LNX641		17340122
379	0720098B2	1GB400319	GB00B0LNX641		17340122
380	0720098B2	1US441744	XS0240538495		18599176
381	0720098J5	1IE528690	XS0241042141		18623476
382	076007525	124212739	XS0124212738		7602712
383	076007525	145194668	XS0151946695		9998112
384	076007525	1FR067543	FR0000486581		8334968
385	076007525	1FR286747	FR0000486763		8370521
386	076007525	1GB094849	XS0174424902		11541210
387	076007525	1GB291213	XS0208653773		14361380
388	076007525	1GB541625	XS0213092652		14849019
389	076007525	1GB650616	XS0261559594		20764555
390	076007525	1GB969982	XS0179947196		11929527
391	076007525	1IE541651	XS0217097608		15295330
392	076007525	1NL134797	XS0184578143		12219035
393	076007525	1US125909	XS0182703743		12077879
394	076007525	226279701	XS0107813452		5751636
395	076007525	698846979	XS0096412548		4518045
396	072009616	1GB744856	XS0275145026		22363434
397	072009616	1GB865677	XS0293896675		24544763
398	072009616	1IE551106	XS0252729198		19927067
399	074001462	1GB647505	XS0261297880		20745640
400	072004BM5	180925AF6	IT0003382972		10290863
401	072004DL5	1GB951964	XS0308648673		26262475
402	072004DL5	1GB985111	XS0311594740		27155617
403	072004DL5	1GB985129	XS0311598907		27155614

	N	O	P	Q
346	UNITED KINGDOM GILT INFLATION LINKED 6.119% 20200416 SERIES# 8MO	0	20,526,639	AAA
347	UNITED KINGDOM GILT 5.000% 20250307	0	14,240,460	AAA
348	UNITED KINGDOM GILT INFLATION LINKED 2.000% 20350126 SERIES# 8MO	0	38,767,868	AAA
349	UNITED KINGDOM GILT INFLATION LINKED 6.780% 20110823 SERIES# 8MO	0	271,256,968	AAA
350	UNITED KINGDOM GILT INFLATION LINKED 6.119% 20200416 SERIES# 8MO	0	172,920,926	AAA
351	NETWORK RAIL INFRASTRUCTURE FINANCE PLC 1.375% 20371122 SERIES# EMTN	0	5,067,637	AAA
352	UNITED KINGDOM GILT INFLATION LINKED 2.000% 20350126 SERIES# 8MO	0	23,789,434	AAA
353	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20101001 SERIES# CPI EMTN	0	95,738	AAA
354	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20131202 SERIES# EMTN	0	229,567	AAA
355	EBRD-EUROPEAN BANK RECON & DEV VARIABLE RATE BOND 20130130 SERIES# EMTN	0	177,253	AAA
356	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20130218 SERIES# EMTN	0	47,921	AAA
357	INTER-AMERICAN DEVELOPMENT BANK VARIABLE RATE BOND 20131125 SERIES# EMTN	0	132,141	AAA
358	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20190129 SERIES# EMTN	0	2,358	AAA
359	AUSTRIA GOVERNMENT INTERNATIONAL BOND VARIABLE RATE BOND 20200427 SERIES# EMTN	0	422,956	AAA
360	BAYERISCHE LANDESBANK VARIABLE RATE BOND 20141118 SERIES# EMTN	0	56,799	AAA
361	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20200622 SERIES# EMTN	0	19,551	AAA
362	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20100629 SERIES# EMTN	0	471,261	AAA
363	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20130702 SERIES# EMTN	0	164,578	AAA
364	COUNCIL OF EUROPE DEVELOPMENT BANK VARIABLE RATE BOND 20190201 SERIES# EMTN	0	24,534	AAA
365	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20181203 SERIES# EMTN	0	112,631	AAA
366	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20190315 SERIES# EMTN	0	826,392	AAA
367	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20131202 SERIES# EMTN	0	2,690,953	AAA
368	EBRD-EUROPEAN BANK RECON & DEV VARIABLE RATE BOND 20190311 SERIES# EMTN	0	11,402,138	AAA
369	AUSTRIA GOVERNMENT INTERNATIONAL BOND VARIABLE RATE BOND 20200427 SERIES# EMTN	0	1,080,049	AAA
370	BAYERISCHE LANDESBANK VARIABLE RATE BOND 20141118 SERIES# EMTN	0	56,799	AAA
371	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20101129 SERIES# EMTN	0	41,822	AAA
372	KREDITANSTALT FUER WIEDERAUFBAU 2.200% 20260429 SERIES# CPI EMTN	0	19,638,880	AAA
373	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20190315 SERIES# EMTN	0	1,791,942	AAA
374	GE CAPITAL EUROPEAN FUNDING FRN 20210517 SERIES# EMTN	0	1,240,724	AAA
375	HBOS TREASURY SERVICES PLC 4.875% 20241220 SERIES# EMTN	0	457,224	AAA
376	UNITED KINGDOM GILT 4.250% 20110307	0	179,723	AAA
377	GENERAL ELECTRIC CAPITAL CORP 5.250% 20131210 SERIES# EMTN	0	27,994	AAA
378	UNITED KINGDOM GILT 4.250% 20110307	0	1,953,754	AAA
379	UNITED KINGDOM GILT 4.250% 20110307	0	193,250	AAA
380	NEW YORK LIFE GLOBAL FUNDING 4.500% 20130117 SERIES# EMTN	0	984,834	AAA
381	GE CAPITAL UK FUNDING 4.625% 20160118 SERIES# EMTN	0	488,615	AAA
382	JUNEAU INVESTMENTS LLC 5.900% 20210222 SERIES# EMTN	0	4,653,169	AAA
383	ANGLIAN WATER SERVICES FINANCING PLC 5.837% 20220730 SERIES# A1 EMTN	0	643,608	AAA
384	DEXIA MUNICIPAL AGENCY 5.500% 20260716 SERIES# EMTN	0	1,325,784	AAA
385	COMPAGNIE DE FINANCEMENT FONCIER 5.500% 20270126 SERIES# EMTN	0	5,658,436	AAA
386	NATS EN ROUTE PLC 5.250% 20260331	0	1,626,497	AAA
387	HBOS TREASURY SERVICES PLC 4.875% 20241220 SERIES# EMTN	0	6,863,838	AAA
388	BROADGATE FINANCING PLC 4.821% 20330705 SERIES# A4	0	3,595,842	AAA
389	WELLCOME TRUST FINANCE 4.625% 20360725	0	2,913,659	AAA
390	CTRL SECTION 1 FINANCE PLC 5.234% 20350502 SERIES# A1	0	6,653,734	AAA
391	FRESHWATER FINANCE PLC 5.182% 20350420 SERIES# A	0	8,085,306	AAA
392	RABOBANK NEDERLAND 4.750% 20090930 EMTN	0	3,076,366	AAA
393	GENERAL ELECTRIC CAPITAL CORP 5.375% 20401218 SERIES# MTN EMTN	0	3,303,158	AAA
394	IXIS CORPORATE & INVESTMENT BANK 5.875% 20200224 SERIES# EMTN	0	6,154,637	AAA
395	RESEAU FERRE DE FRANCE 5.250% 20281207 SERIES# EMTN	0	1,528,763	AAA
396	WINDM 0.000% 20160820 SERIES# X	0	64,090	AAA
397	WINDM VARIABLE RATE BOND 20191022 SERIES# X	0	6,409	AAA
398	WINDM VARIABLE RATE BOND 20160422 SERIES# X	0	64,090	AAA
399	WINDERMERE CMBS FRN 20150420 SERIES# X	0	16,137,166	AAA
400	IMSER SECURITISATION SRL 5.830% 20250918 SERIES# 1	0	838,915	AAA
401	EUROSAIL PLC FRN 20450613 SERIES# 3X	0	0	AAA
402	EUROSAIL PLC FRN 20280913 SERIES# 4X	0	0	AAA
403	EUROSAIL PLC FRN 20280913 SERIES# 4X	0	0	AAA



	V	W	X	Y	Z
346	FOREIGN GOVTS	GOVERNMENTS		G7	C1
347	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
348	FOREIGN GOVTS	GOVERNMENTS		G7	C1
349	FOREIGN GOVTS	GOVERNMENTS		G7	C2
350	FOREIGN GOVTS	GOVERNMENTS		G7	C1
351	FOREIGN GOVTS	GOVERNMENTS	AAA	G7	C1
352	FOREIGN GOVTS	GOVERNMENTS		G7	C1
353	NON US-CORPORATE	CORPORATE	AAA	C1	C1
354	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C1
355	NON US-CORPORATE	CORPORATE	AAA	C1	G7
356	NON US-CORPORATE	CORPORATE	AAA	C1	G1
357	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C1
358	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C1
359	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
360	NON US-CORPORATE	CORPORATE	AAA	C1	C1
361	NON US-CORPORATE	CORPORATE	AAA	C1	C1
362	NON US-CORPORATE	CORPORATE	AAA	C1	C2
363	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C1
364	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C2
365	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C1
366	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C1
367	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C1
368	NON US-CORPORATE	CORPORATE	AAA	C1	C1
369	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	EUROPE - NON G7
370	NON US-CORPORATE	CORPORATE	AAA	C1	C1
371	NON US-CORPORATE	CORPORATE	AAA	C1	C1
372	NON US-CORPORATE	CORPORATE	OTHER	C1	C2
373	NON US-CORPORATE	CORPORATE - NON G7	AAA	C1	C2
374	NON US-CORPORATE	CORPORATE	AAA	C1	
375	NON US-CORPORATE	CORPORATE	AAA	C1	
376	FOREIGN GOVTS	GOVERNMENTS		G7	
377	US CORPORATE BONDS	CORPORATE	AAA	C1	
378	FOREIGN GOVTS	GOVERNMENTS		G7	
379	FOREIGN GOVTS	GOVERNMENTS		G7	
380	US CORPORATE BONDS	CORPORATE	AAA	C1	
381	NON US-CORPORATE	CORPORATE	AAA	C1	
382	US CORPORATE BONDS	CORPORATE	AAA	C1	
383	NON US-CORPORATE	CORPORATE	AAA	C1	
384	NON US-CORPORATE	CORPORATE	AAA	C1	
385	NON US-CORPORATE	CORPORATE	AAA	C1	
386	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	A	C1	
387	NON US-CORPORATE	CORPORATE	AAA	C1	
388	NON US-CORPORATE	CORPORATE	AAA	C1	
389	NON US-CORPORATE	CORPORATE	AAA	C1	
390	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
391	NON US-CORPORATE	CORPORATE	AAA	C1	
392	NON US-CORPORATE	CORPORATE	AAA	C1	
393	US CORPORATE BONDS	CORPORATE	AAA	C1	
394	NON US-CORPORATE	CORPORATE	AAA	C1	
395	NON US-CORPORATE	CORPORATE	AAA	C1	
396	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
397	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
398	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
399	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
400	NON US-CORPORATE	CMO AGENCIES	GNMA	C2	
401	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
402	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
403	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	

	A	B	C	D
404	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
405	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
406	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
407	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
408	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
409	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
410	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
411	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
412	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
413	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
414	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
415	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
416	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
417	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
418	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
419	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
420	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
421	ITS	0493	MABLE	0384
422	ITS	0059	LB SPECIAL FINANCING INC.	0318
423	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
424	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
425	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
426	ITS	0059	LB SPECIAL FINANCING INC.	0318
427	ITS	0059	LB SPECIAL FINANCING INC.	0318
428	ITS	0059	LB SPECIAL FINANCING INC.	0318
429	ITS	0059	LB SPECIAL FINANCING INC.	0318
430	ITS	0059	LB SPECIAL FINANCING INC.	0318
431	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
432	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
433	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
434	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
435	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
436	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
437	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
438	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
439	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
440	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
441	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
442	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
443	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
444	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
445	ITS	0000	LEHMAN BROTHERS INC.	0311
446	ITS	0000	LEHMAN BROTHERS INC.	0311
447	ITS	0000	LEHMAN BROTHERS INC.	0311
448	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
449	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
450	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
451	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
452	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
453	MTS	0000	LEHMAN BROTHERS INC.	G
454	MTS	0000	LEHMAN BROTHERS INC.	G
455	MTS	0000	LEHMAN BROTHERS INC.	G
456	ITS	0000	LEHMAN BROTHERS INC.	0311
457	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
458	ITS	0059	LB SPECIAL FINANCING INC.	0318
459	ITS	0059	LB SPECIAL FINANCING INC.	0318
460	ITS	0059	LB SPECIAL FINANCING INC.	0318
461	ITS	0183	LB INTERNATIONAL (EUROPE)	0302

	E	F	G	H
404	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
405	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
406	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
407	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
408	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
409	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
410	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
411	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
412	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
413	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
414	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
415	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
416	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
417	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
418	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
419	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
420	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
421	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
422	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
423	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
424	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
425	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
426	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
427	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
428	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
429	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
430	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
431	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
432	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
433	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
434	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
435	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
436	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
437	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
438	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
439	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
440	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
441	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
442	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
443	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
444	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
445	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
446	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
447	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
448	SUM-FIXED INCOME	SUM EUROPE	FOREIGN EXCHANGE	FX EEMEA
449	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
450	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
451	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
452	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
453	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
454	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
455	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
456	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE	FX AMERICAS
457	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	RATES DERIVATIVES ASIA
458	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
459	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
460	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
461	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE

	I	J	K	L	M
404	072004DL5	1GB985137	XS0311680747		27155615
405	072004DL5	1GB985145	XS0311702657		27155616
406	072004DL5	1GB985160	XS0311704356		27155618
407	074001363	016397945	IT0003428619		12047633
408	074001363	018695163	XS0186951629		12902088
409	074001363	019574862	IT0003687958		13332111
410	074001363	020905AD7	XS0212691157		14813274
411	074001363	052505AD6	XS0220174543		15590190
412	074001363	072804AB3	XS0198309691		13517957
413	074001363	1GB409567	XS0235514972		17538479
414	074001363	1GB459323	XS0240948397		18913545
415	074001363	1GB459372	XS0240957380		18913548
416	074001363	1GB791634	XS0252425995		20677070
417	074001363	1GB991580	XS0284070504		23585694
418	074001363	1GB995755	XS0291723400		24277955
419	074001363	1NL941928	XS0274609170		22328697
420	074001363	1US746126	XS0275909934		22494989
421	077009363	018606491	XS0186064969		12786991
422	0740081X1	1JE415813	XS0190255199		12865395
423	074007675	1DE829362	DE000EH0EB88		18623418
424	076007525	1US377930	XS0229561831		16796716
425	074001462	1GB864068	XS0293896915		24544764
426	072000763	1US370349	US356449AE82	356449AE8	16573280
427	072006CC1	1US370349	US356449AE82	356449AE8	16573280
428	072006YN3	1IE960950	XS0311199367		26365103
429	0740081X1	1IE290184	XS0161875694		10735763
430	0740081X1	716848718	XS0212831183		14817288
431	078000148	1GB687980	XS0269558408		21824403
432	0710019M5	1DE243333	US515110AK00	515110AK0	13910822
433	0710019M5	1GB309080	XS0207520254		14308441
434	0720034S2	1GB900730	GB00B1VWPC84		25249026
435	072004F90	1DE243333	US515110AK00	515110AK0	13910822
436	073002669	1GB900730	GB00B1VWPC84		25249026
437	074007667	1DE243333	US515110AK00	515110AK0	13910822
438	074007667	1GB309080	XS0207520254		14308441
439	074007675	1FR263753	FR0010143743		14327077
440	074007675	1US686801	XS0269268586		21750441
441	072004YY4	1LU326801	XS0219070652		15501038
442	072004YY4	1NL369716	XS0227861308		16460240
443	073001919	1JE536311	XS0251769013		19670133
444	074001462	1GB647513	XS0261298771		20745641
445	076009760	1GB225724	XS0199586040		13578147
446	076009760	1GB226243	XS0199772004		13580932
447	076009760	1GB367682	XS0227408902		16440553
448	071002JV2	1FR478864	FR0010301770		19258826
449	073001091	1JE108095	XS0179099758		11875640
450	073001091	1JE108103	XS0179100358		11877171
451	072009616	1GB983900	FR0010501924		27143438
452	0710079X8	1FR352721	FR0010216481		16113542
453	G17L	3133XFAY2		3133XFAY2	19606671
454	G17L	912828GR5	US912828GR58	912828GR5	25110132
455	GMK2	912828GR5	US912828GR58	912828GR5	25110132
456	07200CQC3	1LU382887	XS0230733585		16950568
457	0710029J0	1FR085701	XS0171912503		11365179
458	071004287	156270936	XS0156270935		10283565
459	071004287	1DE192860	XS0193239273		13084168
460	072000763	156270936	XS0156270935		10283565
461	0710019M5	1NO560691	US282645AQ39	282645AQ3	20141538

	N	O	P	Q
404	EUROSAIL PLC FRN 20450613 SERIES# 4X	0	0	AAA
405	EUROSAIL PLC FRN 20450613 SERIES# 4X	0	0	AAA
406	EUROSAIL PLC FRN 20450613 SERIES# 4X	0	0	AAA
407	INTESABCI SEC 2 SRL FRN 20230828 SERIES# 1	0	554,122	AAA
408	MARBLE ARCH RESIDENTIAL SECURITISATION N FRN 20360320 SERIES# 2	0	573,427	AAA
409	BPL CONSUMER SRL FRN 20150710 SERIES# 04	0	12,909,091	AAA
410	SOUTHERN PACIFIC SECURITIES PLC FRN 20430610 SERIES# 1X	0	375,138	AAA
411	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 2	0	6,130,753	AAA
412	PREFERRED RESIDENTIAL SECURITIES FRN 20421215 SERIES# 8X	0	2,317,519	AAA
413	SOUTHERN PACIFIC SECURITIES PLC FRN 20431210 SERIES# 3X	0	34,282,288	AAA
414	SOUTHERN PACIFIC SECURITIES PLC FRN 20440310 SERIES# 1X	0	3,821,802	AAA
415	SOUTHERN PACIFIC SECURITIES PLC FRN 20440310 SERIES# 1X	0	7,602,291	AAA
416	GRANITE MASTER ISSUER PLC FRN 20310420 SERIES# 2	0	704,539	AAA
417	GRANITE MASTER ISSUER PLC FRN 20301220 SERIES# 1	0	6,706,173	AAA
418	PARAGON MORTGAGES PLC FRN 20390915 SERIES# 14X	0	7,625,180	AAA
419	E-MAC PROGRAM BV FRN 20170425 SERIES# 3	0	9,244,247	AAA
420	EUROSAIL PLC FRN 20441210 SERIES# A3a	0	0	AAA
421	WINDM 0.000% 20121126 SERIES# IIIX	0	12,794	AAA
422	CHROME FUNDING LTD/MUST FRN 20091028 SERIES# 1	0	1,893,880	AAA
423	EUROHYPO AG 3.000% 20120118 SERIES# EMTN	0	307,653	AAA
424	GENERAL ELECTRIC CAPITAL CORP 4.875% 20370918 SERIES# EMTN	0	2,657,718	AAA
425	WINDM FRN 20191022 SERIES# X	0	18,958,367	AAA
426	FREEDOM PARK CDO LTD	0	25,963	AAA
427	FREEDOM PARK CDO LTD	0	77,306	AAA
428	DUNCANNON CRE CDO PLC FRN 20470620 SERIES# 1X	0	11,571,247	AAA
429	EIRLES FOUR LTD VARIABLE RATE BOND 20100210 SERIES# CPI EMTN	0	6,021,115	AAA
430	SAPHIR FINANCE PLC FRN 20110320 SERIES# 4	0	21,341,214	AAA
431	KFW INTERNATIONAL FINANCE 18.500% 20071006 SERIES# EMTN	0	273,912	AAA
432	LANDWIRTSCHAFTLICHE RENTENBANK 3.625% 20091020 SERIES# 10	0	122,024	AAA
433	NETWORK RAIL INFRASTRUCTURE FINANCE PLC 3.875% 20091208 SERIES# EMTN	0	516,640	AAA
434	UNITED KINGDOM GILT 5.000% 20180307	0	100,587,049	AAA
435	LANDWIRTSCHAFTLICHE RENTENBANK 3.625% 20091020 SERIES# 10	0	211,016	AAA
436	UNITED KINGDOM GILT 5.000% 20180307	0	109,581,088	AAA
437	LANDWIRTSCHAFTLICHE RENTENBANK 3.625% 20091020 SERIES# 10	0	9,179,232	AAA
438	NETWORK RAIL INFRASTRUCTURE FINANCE PLC 3.875% 20091208 SERIES# EMTN	0	18,454,897	AAA
439	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 4.000% 20191025	0	31,516,672	AAA
440	WM COVERED BOND PROGRAM 4.000% 20160927 SERIES# EMTN	0	855,878	AAA
441	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20200520 SERIES# EMTN	0	111,187	AAA
442	RABOBANK NEDERLAND VARIABLE RATE BOND 20150922 SERIES# EMTN	0	98,439	AAA
443	WHISTLEJACKET CAPITAL LTD FRN 20071024 SERIES# EMTN	0	12,876,710	AAA
444	WINDERMERE CMBS FRN 20150420 SERIES# X	0	5,457,702	AAA
445	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140915 SERIES# EMTN	0	164,665	AAA
446	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140909 SERIES# EMTN	0	172,753	AAA
447	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20080906 SERIES# EMTN	0	75,147	AAA
448	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 11.000% 20080926 SERIES# EMTN	0	25,337,402	AAA
449	ANTHRACITE RATED INVESTMENTS JERSEY LTD 1.200% 20131024 SERIES# EMTn EMTN	0	578,368	AAA
450	ANTHRACITE RATED INVESTMENTS JERSEY LTD 1.200% 20131024 SERIES# EMTN	0	337,777	AAA
451	WINDM FRN 20170710 SERIES# X	0	349,461,506	AAA
452	FRANCE GOVERNMENT BOND OAT 3.000% 20151025	0	16,119,871	AAA
453	FEDERAL HOME LOAN BANK SYSTEM	0	193,362,114	AAA
454	U S TREASURY NOTE	0	88,249,744	AAA
455	U S TREASURY NOTE	0	231,400,309	AAA
456	BANQUE ET CAISSE D'EPARGNE DE L'ETAT 0.000% 20071003 SERIES# BSKT EMTN	0	1,941,760	AA+
457	BNP PARIBAS VARIABLE RATE BOND 20130717 SERIES# MTN1 EMTN	0	90,381	AA+
458	LANDESBANK BADEN-WURTTENBERG FRN 20121009 SERIES# EMTN	0	1,950,601	AA+
459	LANDESBANK BADEN-WURTTENBERG FRN 20090527 SERIES# EMTN	0	32,524,765	AA+
460	LANDESBANK BADEN-WURTTENBERG FRN 20121009 SERIES# EMTN	0	77,438,877	AA+
461	EKSPORTFINANS A/S 5.500% 20160525	0	4,870,009	AA+



	V	W	X	Y	Z
404	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
405	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
406	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
407	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AA	C1	
408	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
409	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AA	C1	
410	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
411	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	C1	
412	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
413	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
414	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
415	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
416	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
417	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
418	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
419	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
420	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
421	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	AAA	C1	
422	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	G1
423	NON US-CORPORATE	CORPORATE	AA	C1	G7
424	US CORPORATE BONDS	CORPORATE	AA	C1	
425	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
426	US CORPORATE BONDS	CORPORATE	AAA	C1	G7
427	US CORPORATE BONDS	CORPORATE	AAA	C1	C1
428	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	C1
429	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
430	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	C2
431	NON US-CORPORATE	CORPORATE	AAA	C1	C1
432	NON US-CORPORATE	CORPORATE	AAA	C1	C1
433	NON US-CORPORATE	CORPORATE	AAA	C1	EUROPE - NON G7
434	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7	G7
435	NON US-CORPORATE	CORPORATE	AAA	C1	G7
436	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7	G7
437	NON US-CORPORATE	CORPORATE	AAA	C1	C1
438	NON US-CORPORATE	CORPORATE	AAA	C1	C1
439	NON US-CORPORATE	CORPORATE	AAA	C1	G1
440	US CORPORATE BONDS	CORPORATE	AAA	C1	C1
441	NON US-CORPORATE	CORPORATE - NON G7	AAAMJ	C1	
442	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
443	NON US-CORPORATE	CORPORATE - NON G7	AAAMJ	C1	
444	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
445	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	G7
446	NON US-CORPORATE	CORPORATE	AAAMJ	C2	G7
447	NON US-CORPORATE	CORPORATE	AAAMJ	C1	EUROPE - NON G7
448	NON US-CORPORATE	CORPORATE	AAA	C1	G1
449	NON US-CORPORATE	CORPORATE	AAA	C2	G7
450	NON US-CORPORATE	CORPORATE	AAA	C2	C1
451	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
452	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7	
453	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
454	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1	
455	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1	
456	NON US-CORPORATE	CORPORATE	AA	C1	C1
457	NON US-CORPORATE	CORPORATE	AA	C1	C1
458	NON US-CORPORATE	CORPORATE	AA	C1	EUROPE - NON G7
459	NON US-CORPORATE	CORPORATE	AA	C1	G7
460	NON US-CORPORATE	CORPORATE	AA	C1	C1
461	NON US-CORPORATE	CORPORATE	AA	C1	C1

	A	B	C	D
462	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
463	ITS	0059	LB SPECIAL FINANCING INC.	0318
464	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
465	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
466	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
467	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
468	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
469	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
470	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
471	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
472	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
473	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
474	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
475	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
476	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
477	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
478	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
479	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
480	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
481	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
482	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
483	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
484	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
485	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
486	ITS	0059	LB SPECIAL FINANCING INC.	0318
487	ITS	0000	LEHMAN BROTHERS INC.	0311
488	ITS	0000	LEHMAN BROTHERS INC.	0311
489	ITS	0000	LEHMAN BROTHERS INC.	0311
490	ITS	0000	LEHMAN BROTHERS INC.	0311
491	ITS	0000	LEHMAN BROTHERS INC.	0311
492	ITS	0000	LEHMAN BROTHERS INC.	0311
493	ITS	0000	LEHMAN BROTHERS INC.	0311
494	ITS	0000	LEHMAN BROTHERS INC.	0311
495	ITS	0000	LEHMAN BROTHERS INC.	0311
496	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
497	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
498	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
499	ITS	0000	LEHMAN BROTHERS INC.	0311
500	ITS	0000	LEHMAN BROTHERS INC.	0311
501	ITS	0000	LEHMAN BROTHERS INC.	0311
502	ITS	0000	LEHMAN BROTHERS INC.	0311
503	ITS	0000	LEHMAN BROTHERS INC.	0311
504	ITS	0000	LEHMAN BROTHERS INC.	0311
505	ITS	0000	LEHMAN BROTHERS INC.	0311
506	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
507	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
508	ITS	0059	LB SPECIAL FINANCING INC.	0318
509	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
510	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
511	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
512	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
513	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
514	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
515	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
516	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
517	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
518	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
519	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316

	E	F	G	H
462	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
463	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
464	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
465	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
466	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
467	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
468	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
469	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
470	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
471	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
472	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
473	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
474	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
475	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
476	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
477	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
478	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
479	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
480	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
481	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
482	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
483	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
484	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
485	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
486	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
487	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
488	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
489	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
490	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
491	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
492	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
493	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
494	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
495	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
496	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
497	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
498	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
499	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE	FX AMERICAS
500	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
501	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
502	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
503	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
504	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
505	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
506	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
507	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	RATES DERIVATIVES ASIA
508	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	RATES DERIVATIVES ASIA
509	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
510	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
511	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
512	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
513	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
514	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
515	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
516	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
517	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
518	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
519	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA

	I	J	K	L	M
462	074001363	052604AD7	XS0193215414		13069948
463	077008753	070820089	XS0133798826		8473156
464	0720097R8	124395989	XS0124395988		7612613
465	0720098B2	014263909	XS0142639003		9202072
466	0720098B2	1JE087810	XS0172546698		11392733
467	0720098B2	1JE091622	XS0173937821		11511130
468	0720098B2	1JE255250	XS0190174358		12869411
469	0720098B2	1KY088839	XS0118356780		6991804
470	076007525	695809400	XS0097119456		4628093
471	0710019M5	1SE787252	US002546AG41	002546AG4	18630867
472	0710021Y5	1BE795807	BE0000309188		23362997
473	0710029F8	1BE795807	BE0000309188		23362997
474	0720037X8	1BE063081	BE0000301102		10722200
475	0720037X8	1BE795807	BE0000309188		23362997
476	074001371	1SE260946	US870297BH08	870297BH0	14298789
477	074001371	1SE287220	US00254EAF97	00254EAF9	14616829
478	074002205	1BE063081	BE0000301102		10722200
479	074002205	1BE134544	BE0000303124		12270072
480	074002205	1BE795807	BE0000309188		23362997
481	074002205	1BE883314	BE0000310194		24963412
482	074007667	1SE787252	US002546AG41	002546AG4	18630867
483	076004589	1BE883314	BE0000310194		24963412
484	072004FQ2	1FR260908	XS0207412288		14295769
485	0720097R8	1US559446	XS0236383047		17621057
486	072006CC1	1US381874	USG80477AA30		16830926
487	076009760	1GB081135	XS0169934501		11231367
488	076009760	1GB085474	XS0171763237		11360033
489	076009760	1GB160004	XS0190777721		12887271
490	076009760	1GB233967	XS0201607560		13716306
491	076009760	1GB238396	XS0202590195		13866158
492	076009760	1GB251233	XS0205439812		14103191
493	076009760	1GB549560	XS0196895493		13392985
494	076009760	1GB569774	XS0205615999		14118359
495	076009760	1US142185	XS0187214068		12499640
496	076007434	1JP894775	XS0222073420		15840236
497	077000982	1US075799	USG88597AC69		11049997
498	076009349	575426AE1	US575426AE19	575426AE1	4281039
499	07200CQC3	1BE517896	XS0249297796		19487555
500	076009760	1AU077614	XS0168454261		11114692
501	076009760	1AU094874	XS0175309417		11594117
502	076009760	1AU223325	XS0198893785		13549777
503	076009760	1AU674618	XS0266959021		21523865
504	076009760	1GB665481	XS0264805077		21168455
505	076009760	1GB718488	XS0274100493		22268373
506	073002602	1AU081566	XS0169944567		11235315
507	0710029J0	1GB718488	XS0274100493		22268373
508	076003649	1JP663972	JP1050591682		21154256
509	071003313	1JP428319	JP12008315C1		18044657
510	071003313	7TK007755	JP1200451001		6869788
511	077004018	1JP063074	JP1150201315		10722184
512	077004018	1JP080110	JP1150221354		11186156
513	077004018	1JP088568	JP1150231379		11413926
514	077004018	1JP117219	JP11502513B6		11960534
515	077004018	1JP134008	JP1150211330		10897293
516	077004018	1JP134016	JP1150261418		12263768
517	077004018	7TK009629	JP1150091096		8175365
518	077004042	0013200A1	JP1200231P04		32153
519	077004042	1JP077827	JP1102491352		11117590

	N	O	P	Q
462	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	0	7,599,147	AA+
463	ASIF II FRN 20080807 SERIES# EMTN	0	14,542,146	AA+
464	BANK AUSTRIA CREDITANSTALT AG 5.625% 20110712 SERIES# EMTN	0	1,027,672	AA+
465	ASIF II 5.625% 20120201 SERIES# EMTN	0	7,355,522	AA+
466	ASIF III JERSEY LTD 5.000% 20181218 SERIES# EMTN	0	5,286	AA+
467	ASIF III JERSEY LTD 4.375% 20081230 SERIES# EMTN	0	264,440	AA+
468	ASIF III JERSEY LTD 5.375% 20161014 SERIES# EMTN	0	1,892,803	AA+
469	ASIF II 6.375% 20201005 SERIES# EMTN	0	2,028,526	AA+
470	ASIF II 5.375% 20091207 SERIES# EMTN	0	5,230,710	AA+
471	SVENSK EXPORTKREDIT AB 4.625% 20090217	0	12,649	AA+
472	BELGIUM GOVERNMENT BOND 4.000% 20170328 SERIES# 49	0	1,968,397	AA+
473	BELGIUM GOVERNMENT BOND 4.000% 20170328 SERIES# 49	0	11,572,516	AA+
474	BELGIUM GOVERNMENT BOND 4.250% 20130928 SERIES# 41	0	58,630,634	AA+
475	BELGIUM GOVERNMENT BOND 4.000% 20170328 SERIES# 49	0	3,315,526	AA+
476	SVENSK EXPORTKREDIT AB 3.500% 20080115	0	18,252,499	AA+
477	SVENSK EXPORTKREDIT AB 4.000% 20100615	0	188,354,777	AA+
478	BELGIUM GOVERNMENT BOND 4.250% 20130928 SERIES# 41	0	16,769	AA+
479	BELGIUM GOVERNMENT BOND 4.250% 20140928 SERIES# 43	0	938,154,330	AA+
480	BELGIUM GOVERNMENT BOND 4.000% 20170328 SERIES# 49	0	8,184	AA+
481	BELGIUM GOVERNMENT BOND 4.000% 20130328 SERIES# 50	0	103,690	AA+
482	SVENSK EXPORTKREDIT AB 4.625% 20090217	0	7,036,332	AA+
483	BELGIUM GOVERNMENT BOND 4.000% 20130328 SERIES# 50	0	31,545,829	AA+
484	BNP PARIBAS VARIABLE RATE BOND 20191227 SERIES# EMTN	0	87,253	AA+
485	WELLS FARGO & CO 4.750% 20101130 SERIES# EMTN	0	8,453,088	AA+
486	BLUE POINT CDO FRN 20101220 SERIES# A	0	13	AA+
487	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20180626 SERIES# EMTN	0	83,923	AA
488	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20180717 SERIES# MTN2 EMTN	0	194,377	AA
489	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140506 SERIES# EMTN	0	96,233	AA
490	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20111014 SERIES# EMTN	0	318,658	AA
491	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20161027 SERIES# EMTN	0	174,758	AA
492	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20111123 SERIES# EMTn EMTN	0	54,779	AA
493	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20090810 SERIES# EMTN	0	147,495	AA
494	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20191206 SERIES# EMTN	0	1,080,182	AA
495	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20120317 SERIES# EMTN	0	283,686	AA
496	JAPAN BANK FOR INTERNATIONAL COOPERATION 4.000% 20100922	0	94,563	AA
497	TIAA STRUCTURED FINANCE CDO I LTD FRN 20380210 SERIES# 2X	0	2,404,233	AA
498	MTR CORP 7.500% 20090204	0	4,886,081	AA
499	DEXIA BANK BELGIUM 0.000% 20071006 SERIES# EMTN	0	532,655	AA
500	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20101203 SERIES# EMTN	0	90,870	AA
501	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20130916 SERIES# EMTN	0	334,669	AA
502	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090910 SERIES# EmTN EMTN	0	507,600	AA
503	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20181006 SERIES# EMTN	0	294,876	AA
504	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20210913 SERIES# EMTN	0	195,484	AA
505	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20211127 SERIES# EMTN	0	43,583	AA
506	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090626 SERIES# EMTN	0	153,925	AA
507	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20211127 SERIES# EMTN	0	38	AA
508	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 59 1.300% 20110620	0	131,369,214	AA
509	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 83 2.100% 20251220	0	8,760,286	AA
510	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 45 2.400% 20200320	0	13,215,192	AA
511	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 20 FRN 20180120	0	100,672,673	AA
512	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 22 FRN 20180520	0	153,865,731	AA
513	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 23 FRN 20180720	0	29,749,285	AA
514	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 25 FRN 20181120	0	29,484,039	AA
515	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 21 FRN 20180320	0	25,279,806	AA
516	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 26 FRN 20190120	0	5,818,633	AA
517	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 9 FRN 20150921	0	33,778,305	AA
518	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 23 5.500% 20130920	0	87,757,167	AA
519	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 249 0.600% 20130320	0	32,796,018	AA



	V	W	X	Y	Z
462	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
463	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	C1
464	NON US-CORPORATE	CORPORATE	AA	C1	
465	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	
466	NON US-CORPORATE	CORPORATE	AA	C1	
467	NON US-CORPORATE	CORPORATE	AA	C1	
468	NON US-CORPORATE	CORPORATE	AA	C1	
469	NON US-CORPORATE	CORPORATE	AA	C1	
470	NON US-CORPORATE	CORPORATE	AA	C1	
471	NON US-CORPORATE	CORPORATE	AA	C1	C1
472	NON US-CORPORATE	CORPORATE	AA	G1	C1
473	NON US-CORPORATE	CORPORATE	AA	G1	OTHERS
474	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7	G7
475	NON US-CORPORATE	CORPORATE	AA	G1	G7
476	NON US-CORPORATE	CORPORATE	AA	C1	G7
477	NON US-CORPORATE	CORPORATE	AA	C1	G7
478	FOREIGN GOVTS	GOVERNMENTS	AA	EUROPE - NON G7	C1
479	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
480	NON US-CORPORATE	CORPORATE	AA	G1	C1
481	NON US-CORPORATE	CORPORATE	AA	C1	C1
482	NON US-CORPORATE	CORPORATE	AA	C1	EUROPE - NON G7
483	NON US-CORPORATE	CORPORATE	AA	C1	C1
484	NON US-CORPORATE	CORPORATE	AA	C1	G7
485	US CORPORATE BONDS	CORPORATE	AA	C1	
486	US CORPORATE BONDS	CORPORATE	AA	C1	G1
487	NON US-CORPORATE	CORPORATE	AA	C1	C1
488	NON US-CORPORATE	CORPORATE	AA	C1	C1
489	NON US-CORPORATE	CORPORATE	AA	C1	G7
490	NON US-CORPORATE	CORPORATE	AA	C1	G7
491	NON US-CORPORATE	CORPORATE	AA	C1	G1
492	NON US-CORPORATE	CORPORATE	AA	C1	C1
493	NON US-CORPORATE	CORPORATE	AA	C1	C2
494	NON US-CORPORATE	CORPORATE	AA	C1	C1
495	NON US-CORPORATE	CORPORATE	AA	C1	C2
496	NON US-CORPORATE	CORPORATE	AA	C1	C1
497	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	G7
498	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	G1
499	NON US-CORPORATE	CORPORATE	AA	C1	C1
500	NON US-CORPORATE	CORPORATE	AA	C1	G1
501	NON US-CORPORATE	CORPORATE	AA	C1	C1
502	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	
503	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	G1
504	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	C1
505	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	C2
506	FOREIGN GOVTS	AGENCY	COUPON	C1	C2
507	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	C1
508	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
509	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
510	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	G7
511	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	G7
512	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	G7
513	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	G7
514	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	G7
515	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	G7
516	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	G7
517	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	G7
518	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
519	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1

	A	B	C	D
520	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
521	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
522	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
523	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
524	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
525	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
526	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
527	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
528	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
529	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
530	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
531	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
532	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
533	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
534	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
535	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
536	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
537	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
538	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
539	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
540	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
541	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
542	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
543	ITS	0000	LEHMAN BROTHERS INC.	0311
544	ITS	0000	LEHMAN BROTHERS INC.	0311
545	ITS	0000	LEHMAN BROTHERS INC.	0311
546	ITS	0000	LEHMAN BROTHERS INC.	0311
547	ITS	0000	LEHMAN BROTHERS INC.	0311
548	ITS	0000	LEHMAN BROTHERS INC.	0311
549	MTS	0000	LEHMAN BROTHERS INC.	G
550	MTS	0000	LEHMAN BROTHERS INC.	G
551	MTS	0000	LEHMAN BROTHERS INC.	G
552	MTS	0000	LEHMAN BROTHERS INC.	G
553	MTS	0000	LEHMAN BROTHERS INC.	G
554	MTS	0000	LEHMAN BROTHERS INC.	G
555	MTS	0000	LEHMAN BROTHERS INC.	G
556	MTS	0000	LEHMAN BROTHERS INC.	G
557	MTS	0000	LEHMAN BROTHERS INC.	G
558	MTS	0000	LEHMAN BROTHERS INC.	G
559	MTS	0000	LEHMAN BROTHERS INC.	G
560	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
561	ITS	0000	LEHMAN BROTHERS INC.	0311
562	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
563	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
564	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
565	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
566	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
567	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
568	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
569	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
570	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
571	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
572	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
573	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
574	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
575	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
576	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
577	ITS	0183	LB INTERNATIONAL (EUROPE)	0302



	I	J	K	L	M
520	077004042	1JP092677	JP1102521380		11523393
521	077004042	1JP230483	JP1050391497		13691577
522	077004042	1JP340456	JP1050471562		15821630
523	077004042	1JP663972	JP1050591682		21154256
524	077004042	1TK013221	JP1102261003		8201666
525	077004042	6TK002880	JP1102001T06		3323281
526	077004042	6TK005644	JP1102021V08		3759916
527	077004042	6TK009331	JP1102281100		8610283
528	077004083	1JP063074	JP1150201315		10722184
529	077004083	1JP080110	JP1150221354		11186156
530	077004083	1JP088568	JP1150231379		11413926
531	077004083	1JP117219	JP11502513B6		11960534
532	077004083	1JP134008	JP1150211330		10897293
533	077004083	1JP134016	JP1150261418		12263768
534	077004083	1JP286089	JP1150321519		14605701
535	077004083	1JP907452	JP1150451753		25485283
536	077004083	7TK009629	JP1150091096		8175365
537	077004125	1JP233669	JP1200721494		13717485
538	077004125	1JP376005	JP1102721592		16768622
539	077004125	1JP384140	JP1200811592		16998174
540	077004125	1JP428319	JP12008315C1		18044657
541	077004125	7TK007755	JP1200451001		6869788
542	078008083	1JP907452	JP1150451753		25485283
543	076009760	1AU291934	XS0212104391		14783863
544	076009760	1AU686984	XS0269415807		21753283
545	076009760	1GB079105	XS0168931029		11144715
546	076009760	1GB087546	XS0172593427		11391998
547	076009760	1GB142028	XS0170152572		11250218
548	076009760	1GB346090	XS0223204081		16034224
549	G16D	3134A4ZZ0	US3134A4ZZ05	3134A4ZZ0	22659416
550	G17L	3134A4ZZ0	US3134A4ZZ05	3134A4ZZ0	22659416
551	G17L	31359MNU3	US31359MNU35	31359MNU3	10004700
552	G17L	31359MRK1	US31359MRK17	31359MRK1	11022515
553	G17L	31359MTP8	US31359MTP85	31359MTP8	11924968
554	G17L	313771AA5	US313771AA51	313771AA5	20347349
555	GMGQ	31359MGT4	US31359MGT45	31359MGT4	7592831
556	GMK2	3134A4ZY3		3134A4ZY3	20601300
557	GMK2	3134A4ZZ0	US3134A4ZZ05	3134A4ZZ0	22659416
558	GMK2	31359MTP8	US31359MTP85	31359MTP8	11924968
559	GMK2	313771AA5	US313771AA51	313771AA5	20347349
560	071002B81	1US410723	XS0236183207		17540755
561	073004640	1US473648	XS0245835540		19215724
562	078000148	1FR560752	XS0255911942		20141721
563	071002B81	1GB138182	XS0185391447		12318976
564	071002B81	1US287113	XS0211034466		14616113
565	0720097R8	1FR597606	FR0010306787		19637111
566	076007525	216004101	XS0106655235		5623595
567	0710021Y5	215329301	PTOTEHOE0008		5614906
568	074002205	215329301	PTOTEHOE0008		5614906
569	077005239	1PT512098	PTOTE5OE0007		19330581
570	077005239	215329301	PTOTEHOE0008		5614906
571	072004YY4	1NL344651	XS0223009894		15942512
572	0720097R8	110051539	XS0100515336		4987285
573	0720097R8	1FR063005	XS0161798417		10720505
574	0720098J5	1JP975103	XS0276809927		22593380
575	074007121	011843737	XS0118437358		6996540
576	074007121	1GB069890	XS0164876517		10868013
577	074007121	1US090202	XS0173603969		11493006

	N	O	P	Q
520	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 252 1.000% 20130620	0	85,275,318	AA
521	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 39 0.800% 20090920	0	190,449,121	AA
522	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 47 0.500% 20100620	0	72,684,566	AA
523	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 59 1.300% 20110620	0	5,777,928	AA
524	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 226 1.800% 20101220	0	18,668,968	AA
525	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 200 2.000% 20071220	0	31,348,887	AA
526	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 202 2.100% 20080320	0	40,422,903	AA
527	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 228 1.500% 20110321	0	25,633,469	AA
528	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 20 FRN 20180120	0	97,165,379	AA
529	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 22 FRN 20180520	0	163,472,362	AA
530	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 23 FRN 20180720	0	15,334,770	AA
531	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 25 FRN 20181120	0	8,454,406	AA
532	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 21 FRN 20180320	0	29,781,192	AA
533	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 26 FRN 20190120	0	23,435,027	AA
534	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 32 FRN 20200120	0	24,172,812	AA
535	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 45 FRN 20220520	0	12,912,253	AA
536	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 9 FRN 20150921	0	48,599,321	AA
537	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 72 2.100% 20240920	0	88,387,992	AA
538	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 272 1.400% 20150920	0	269,309,868	AA
539	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 81 2.000% 20250920	0	86,458,537	AA
540	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 83 2.100% 20251220	0	21,773,414	AA
541	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 45 2.400% 20200320	0	33,508,979	AA
542	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 45 FRN 20220520	0	4,323,804	AA
543	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20170303 SERIES# EMTN	0	38,305	AA
544	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20161107 SERIES# EMTN	0	8,413	AA
545	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20150612 SERIES# EMTN	0	82,955	AA
546	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20180730 SERIES# EMTN	0	42,719	AA
547	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20150623 SERIES# EMTN	0	192,700	AA
548	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200718 SERIES# EMTN	0	252,130	AA
549	FREDDIE MAC	0	206,255,016	AA-
550	FREDDIE MAC	0	252,089,464	AA-
551	FANNIE MAE	0	95,263,317	AA-
552	FANNIE MAE	0	91,794,826	AA-
553	FEDERAL NATIONAL MORTGAGE ASSO	0	96,572,130	AA-
554	FEDERAL HOME LOAN BANK OF CHIC	0	121,701,470	AA-
555	FEDERAL NATIONAL MTG ASSN	0	73,609,722	AA-
556	FREDDIE MAC	0	294,017,015	AA-
557	FREDDIE MAC	0	91,668,896	AA-
558	FEDERAL NATIONAL MORTGAGE ASSO	0	94,678,007	AA-
559	FEDERAL HOME LOAN BANK OF CHIC	0	146,041,764	AA-
560	INTERNATIONAL LEASE FINANCE CORP FRN 20110815	0	5,656,399	AA-
561	MORGAN STANLEY 3.750% 20130301 SERIES# EMTN	0	76,188	AA-
562	BANQUE FEDERATIVE DU CREDIT MUTUEL/FRANC FRN 20071130 SERIES# EMTN	0	1,021,648	AA-
563	MERRILL LYNCH & CO INC FRN 20090209 SERIES# EMTN	0	760,506	AA-
564	GOLDMAN SACHS GROUP INC/THE FRN 20150202 SERIES# EMTN	0	4,760,795	AA-
565	BNP PARIBAS VARIABLE RATE BOND PERP	0	876,643	AA-
566	PROCTER & GAMBLE CO 6.250% 20300131	0	157,369	AA-
567	PORTUGAL OT'S-OBRIG DO TESOURO 5.850% 20100520 SERIES# MAY	0	72,061	AA-
568	PORTUGAL OT'S-OBRIG DO TESOURO 5.850% 20100520 SERIES# MAY	0	713,246	AA-
569	PORTUGAL OT'S-OBRIG DO TESOURO 4.100% 20370415	0	29,329,832	AA-
570	PORTUGAL OT'S-OBRIG DO TESOURO 5.850% 20100520 SERIES# MAY	0	56,167,343	AA-
571	ABN AMRO BANK NV VARIABLE RATE BOND 20350629 SERIES# EMTN	0	39,369	AA-
572	BANK OF SCOTLAND 6.375% 20190816 SERIES# EMTN	0	2,968,144	AA-
573	SOCIETE GENERALE 5.400% 20180130 SERIES# EMTN	0	2,219,812	AA-
574	EAST JAPAN RAILWAY CO SERIES# EMTN 4.750% 20311208	0	88,438	AA-
575	ING BANK NV 7.000% 20101005 SERIES# EMTN	0	1,534,195	AA-
576	HSBC BANK PLC VARIABLE RATE BOND 20230320 SERIES# EMTN	0	5,738,113	AA-
577	CITIGROUP INC 5.125% 20181212 SERIES# EMTN	0	18,450,239	AA-

	R	S	T	U
520	A2		Total Governments & Agencies	Foreign Governments @ Mkt
521	A2		Total Governments & Agencies	Foreign Governments @ Mkt
522	A2		Total Governments & Agencies	Foreign Governments @ Mkt
523	A2		Total Governments & Agencies	Foreign Governments @ Mkt
524	A2		Total Governments & Agencies	Foreign Governments @ Mkt
525	A2		Total Governments & Agencies	Foreign Governments @ Mkt
526	A2		Total Governments & Agencies	Foreign Governments @ Mkt
527	A2		Total Governments & Agencies	Foreign Governments @ Mkt
528	A2		Total Governments & Agencies	Foreign Governments @ Mkt
529	A2		Total Governments & Agencies	Foreign Governments @ Mkt
530	A2		Total Governments & Agencies	Foreign Governments @ Mkt
531	A2		Total Governments & Agencies	Foreign Governments @ Mkt
532	A2		Total Governments & Agencies	Foreign Governments @ Mkt
533	A2		Total Governments & Agencies	Foreign Governments @ Mkt
534	A2		Total Governments & Agencies	Foreign Governments @ Mkt
535	A2		Total Governments & Agencies	Foreign Governments @ Mkt
536	A2		Total Governments & Agencies	Foreign Governments @ Mkt
537	A2		Total Governments & Agencies	Foreign Governments @ Mkt
538	A2		Total Governments & Agencies	Foreign Governments @ Mkt
539	A2		Total Governments & Agencies	Foreign Governments @ Mkt
540	A2		Total Governments & Agencies	Foreign Governments @ Mkt
541	A2		Total Governments & Agencies	Foreign Governments @ Mkt
542	A2		Total Governments & Agencies	Foreign Governments @ Mkt
543			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
544			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
545			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
546			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
547			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
548			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
549	AA2		Total Governments & Agencies	US Governments @ Mkt
550	AA2		Total Governments & Agencies	US Governments @ Mkt
551	AA2		Total Governments & Agencies	US Governments @ Mkt
552	AA2		Total Governments & Agencies	US Governments @ Mkt
553	AA2		Total Governments & Agencies	US Governments @ Mkt
554	AA2		Total Governments & Agencies	US Governments @ Mkt
555	AA2		Total Governments & Agencies	US Governments @ Mkt
556	AA2		Total Governments & Agencies	US Governments @ Mkt
557	AA2		Total Governments & Agencies	US Governments @ Mkt
558	AA2		Total Governments & Agencies	US Governments @ Mkt
559	AA2		Total Governments & Agencies	US Governments @ Mkt
560	A1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
561	AA3		Total Corp. Obligations & Spot	US Corporates Bonds & Other
562	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
563	AA3		Total Corp. Obligations & Spot	US Corporates Bonds & Other
564	AA3		Total Corp. Obligations & Spot	US Corporates Bonds & Other
565	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
566	AA3		Total Corp. Obligations & Spot	US Corporates Bonds & Other
567	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
568	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
569	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
570	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
571	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
572	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
573	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
574	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
575	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
576	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
577	AA2		Total Corp. Obligations & Spot	US Corporates Bonds & Other

	V	W	X	Y	Z
520	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
521	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
522	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
523	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
524	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
525	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
526	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
527	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
528	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
529	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
530	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	EUROPE - NON G7
531	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	EUROPE - NON G7
532	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	EUROPE - NON G7
533	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	EUROPE - NON G7
534	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	EUROPE - NON G7
535	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	EUROPE - NON G7
536	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	EUROPE - NON G7
537	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
538	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
539	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
540	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
541	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C1
542	FOREIGN GOVTS	GOVERNMENTS	A	G7 - JP	C2
543	NON US-CORPORATE	CORPORATE	AA	C1	C1
544	NON US-CORPORATE	CORPORATE - NON G7	AAMJ	C1	C1
545	NON US-CORPORATE	CORPORATE	AA	C1	C1
546	NON US-CORPORATE	CORPORATE	AA	C1	EUROPE - NON G7
547	NON US-CORPORATE	CORPORATE	AAMJ	C1	C1
548	NON US-CORPORATE	CORPORATE	AAMJ	C1	G7
549	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
550	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
551	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
552	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
553	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
554	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
555	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
556	U.S. GOV'T OBLIG	AGENCY	COUPON	OTHERS	
557	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
558	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
559	U.S. GOV'T OBLIG	AGENCY	COUPON	G1	
560	US CORPORATE BONDS	CORPORATE	A	C1	
561	US CORPORATE BONDS	CORPORATE	A	C1	G2
562	NON US-CORPORATE	CORPORATE	A	C1	C2
563	US CORPORATE BONDS	CORPORATE	A	C1	
564	US CORPORATE BONDS	CORPORATE	A	C1	
565	NON US-CORPORATE	CORPORATE	A	C1	
566	US CORPORATE BONDS	CORPORATE	A	C1	
567	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7	C1
568	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7	C1
569	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
570	FOREIGN GOVTS	GOVERNMENTS	AAA	EUROPE - NON G7	C1
571	NON US-CORPORATE	CORPORATE	A	C1	C1
572	NON US-CORPORATE	CORPORATE	A	C1	
573	NON US-CORPORATE	CORPORATE	A	C1	
574	NON US-CORPORATE	CORPORATE	A	C1	
575	NON US-CORPORATE	CORPORATE	A	C1	
576	NON US-CORPORATE	CORPORATE	A	C1	
577	US CORPORATE BONDS	CORPORATE	A	C1	

	A	B	C	D
578	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
579	ITS	0059	LB SPECIAL FINANCING INC.	0318
580	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
581	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
582	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
583	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
584	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
585	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
586	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
587	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
588	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
589	ITS	0059	LB SPECIAL FINANCING INC.	0318
590	ITS	0059	LB SPECIAL FINANCING INC.	0318
591	ITS	0059	LB SPECIAL FINANCING INC.	0318
592	ITS	0059	LB SPECIAL FINANCING INC.	0318
593	ITS	0059	LB SPECIAL FINANCING INC.	0318
594	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
595	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
596	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
597	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
598	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
599	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
600	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
601	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
602	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
603	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
604	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
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608	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
609	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
610	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
611	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
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613	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
614	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
615	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
616	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
617	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
618	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
619	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
620	ITS	0000	LEHMAN BROTHERS INC.	0311
621	ITS	0059	LB SPECIAL FINANCING INC.	0318
622	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
623	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
624	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
625	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
626	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
627	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
628	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
629	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
630	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
631	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
632	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
633	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
634	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
635	ITS	0183	LB INTERNATIONAL (EUROPE)	0302

	E	F	G	H
578	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
579	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
580	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
581	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
582	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
583	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
584	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
585	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
586	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
587	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
588	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
589	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
590	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
591	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
592	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
593	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
594	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
595	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
596	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
597	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
598	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
599	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
600	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
601	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
602	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
603	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
604	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
605	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
606	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
607	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
608	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
609	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
610	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
611	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
612	SUM-FIXED INCOME	SUM AMERICAS	CDO	CDO AMERICAS
613	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
614	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
615	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
616	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
617	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
618	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
619	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
620	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
621	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
622	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
623	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
624	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
625	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
626	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
627	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
628	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
629	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
630	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
631	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
632	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
633	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
634	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
635	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE

	I	J	K	L	M
578	074007121	1US721707	XS0274375673		22288713
579	071004071	1DE333712	XS0220652209		15645494
580	0710019M5	1DE725875	XS0273914274		22272239
581	0710019M5	1DE890265	XS0297232497		24710286
582	074007667	1DE725875	XS0273914274		22272239
583	0720097R8	0009908E4	XS0109722990		6006996
584	0720097R8	020697801	XS0090254722		3661736
585	0720097R8	1GB210189	XS0195762991		13334888
586	074007121	114962061	XS0149620691		9756299
587	0720097R8	121464770	XS0121464779		7324236
588	0720097R8	1GB319295	XS0217626521		15303770
589	072000763	179465A09	USG79465AH62		14804596
590	071004287	1DE059879	XS0160425103		10577325
591	071004287	1DE083630	XS0170876220		11272164
592	072000763	150577260	XS0150577269		9862744
593	072006CB3	1GB951956	XS0309771904		26262467
594	0710019M5	1JP968736	XS0285449368		23692622
595	072004FQ2	1GB194169	XS0193367439		13088070
596	072004FQ2	1GB233967	XS0201607560		13716306
597	072004FQ2	1GB238396	XS0202590195		13866158
598	072004FQ2	1GB243917	XS0203888036		13917844
599	072004FQ2	1GB250797	XS0205332264		14097909
600	072004FQ2	1GB250870	XS0205392243		14142788
601	072004NWO	1GB194169	XS0193367439		13088070
602	076008762	1GB194169	XS0193367439		13088070
603	076008762	1GB230161	XS0200713625		13687378
604	076008762	1GB238396	XS0202590195		13866158
605	072004YY4	0009001E0	XS0094744710		4292567
606	076008762	0009001E0	XS0094744710		4292567
607	0720098B2	1GB297491	XS0213239857		14839004
608	073001919	1GB645160	XS0261041817		20721038
609	074001462	1IT574144	IT0004082712		20347286
610	074001462	1IT574169	IT0004082746		20347288
611	074001363	1GB559494	XS0253569007		20076925
612	074006974	1US394265	USG33323AB59		17109076
613	0720041C8	1FR949047	FR0010247643		17097375
614	0720098B2	013225123	XS0132251256		8339258
615	0720098B2	123018632	XS0123018631		7491103
616	0720098J5	121617518	XS0121617517		7335122
617	072004DL5	1GB985178	XS0311705759		27155620
618	074001363	022586283	XS0225862894		16383287
619	074001363	1GB722167	XS0271946054		22298314
620	0740056Z7	1US581044	US822582AA01	822582AA0	20539787
621	072006CB3	1GB951972	XS0309772464		26262468
622	0710019M5	004790549	US683234MF26	683234MF2	3838354
623	074007667	004790549	US683234MF26	683234MF2	3838354
624	072004FQ2	1AU224596	XS0199195958		13564874
625	072004FQ2	1AU225221	XS0199410514		13574214
626	072004FQ2	1AU233175	XS0201491247		13714288
627	072004YY4	1GB299034	XS0213499410		14948925
628	072004YY4	1LU335539	XS0221015794		15735512
629	076008762	1AU216378	XS0197020653		13399611
630	076008762	1AU224596	XS0199195958		13564874
631	076008762	1AU225221	XS0199410514		13574214
632	076008762	1AU233175	XS0201491247		13714288
633	076008762	1AU252597	XS0205622268		14115248
634	073001919	1AU974679	XS0288667040		23972359
635	073001919	1US957756	XS0246149214		19224668

	N	O	P	Q
578	BANK OF AMERICA CORP 5.250% 20161109 SERIES# EMTN	0	12,949,863	AA-
579	HSH NORDBANK AG FRN 20100531 EMTN	0	38,424	AA-
580	NRW.BANK 5.000% 20091109 SERIES# EMTN	0	62,330	AA-
581	NRW.BANK 5.000% 20090504 SERIES# EMTN	0	31,279,920	AA-
582	NRW.BANK 5.000% 20091109 SERIES# EMTN	0	1,604,118	AA-
583	LLOYDS TSB BANK PLC 6.625% 20150330 SERIES# EMTN	0	138,560	AA-
584	NATIONAL WESTMINSTER BANK PLC/UNITED KIN 6.500% 20210907	0	5,639,328	AA-
585	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20250709 SERIES# EMTN	0	6,352,238	AA-
586	LLOYDS TSB BANK PLC 5.875% 20140620 SERIES# EMTN	0	5,688,942	AA-
587	LEGAL & GENERAL FINANCE PLC 5.875% 20311211 SERIES# EMTN	0	3,213,358	AA-
588	ABBEY NATIONAL PLC VARIABLE RATE BOND 20150421	0	689,934	AA-
589	SUNSET PARK CDO LTD 6.900% 20091220 SERIES# REGS	0	12,613	AA
590	LANDESBANK HESSEN-THUERINGEN GIROZENTRAL FRN 20080116 SERIES# EMTN	0	12,850,660	AA
591	LANDESBANK HESSEN-THUERINGEN GIROZENTRAL FRN 20090808 SERIES# EMTN	0	256,345	AA
592	LRP LANDESBANK RHEINLAND-PFALZ FRN 20120708 SERIES# EMTN	0	6,624,661	AA
593	CURL PLC FRN 20211217 SERIES# 1	0	0	AA
594	DEVELOPMENT BANK OF JAPAN SERIES# INTL 5.125% 20170201	0	14,109,078	AA
595	ROYAL BANK OF SCOTLAND PLC VARIABLE RATE BOND 20110607 SERIES# CPI EMTN	0	26,699	AA
596	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20111014 SERIES# EMTN	0	148,520	AA
597	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20161027 SERIES# EMTN	0	14,946	AA
598	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	0	134,871	AA
599	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091117 SERIES# EMTN	0	26,122	AA
600	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20191118 SERIES# EMTN	0	81,780	AA
601	ROYAL BANK OF SCOTLAND PLC VARIABLE RATE BOND 20110607 SERIES# CPI EMTN	0	380,012	AA
602	ROYAL BANK OF SCOTLAND PLC VARIABLE RATE BOND 20110607 SERIES# CPI EMTN	0	983,403	AA
603	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20090929 SERIES# EMTN	0	386,678	AA
604	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20161027 SERIES# EMTN	0	127,041	AA
605	ABBEY NATIONAL TREASURY SERVICES PLC/LON VARIABLE RATE BOND 20190301	0	319,334	AA
606	ABBEY NATIONAL TREASURY SERVICES PLC/LON VARIABLE RATE BOND 20190301	0	1,017,877	AA
607	MONUMENTAL GLOBAL FUNDING LTD 5.000% 20100225 SERIES# EMTN	0	949,891	AA
608	ABBEY NATIONAL PLC FRN 20080714 SERIES# EMTN	0	58,985,067	AA
609	IMSER SECURITISATION SRL FRN 20250918 SERIES# 2	0	30,126,926	AA
610	IMSER SECURITISATION SRL FRN 20250918 SERIES# 2	0	12,771,787	AA
611	EUROSAIL PLC FRN 20440610 SERIES# 1X	0	4,328,897	AA
612	ARESR FRN 20170730 SERIES# 1X	0	896,468	AA
613	NATIXIS FRN 20081021 SERIES# EMTN	0	6,428,451	AA
614	ALLSTATE LIFE FUNDING LLC 6.300% 20080718 SERIES# EMTN	0	597,825	AA
615	PRINCIPAL FINANCIAL GLOBAL FUNDING LLC 6.000% 20140123 SERIES# EMTN	0	1,937,838	AA
616	WAL-MART STORES INC 5.750% 20301219	0	1,913	AA
617	EUROSAIL PLC FRN 20450613 SERIES# 4X	0	0	AA
618	SOUTHERN PACIFIC SECURITIES PLC FRN 20431210 SERIES# 2X	0	10,968,711	AA
619	EUROSAIL PLC FRN 20440910 SERIES# 3X	0	0	AA
620	SHELL INTERNATIONAL FINANCE BV 5.625% 20110627	0	522,802	AA
621	CURL PLC FRN 20211217 SERIES# 1	0	0	AA
622	***PROVINCE OF ONTARIO U\$ PAY GLOBAL R/MD 5.50 10/01/2008	0	4,829	AA
623	***PROVINCE OF ONTARIO U\$ PAY GLOBAL R/MD 5.50 10/01/2008	0	217,310	AA
624	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090903 SERIES# eMTN EMTN	0	125,405	AA
625	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090910 SERIES# EMTN	0	127,069	AA
626	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20140923 SERIES# EMtn EMTN	0	34,291	AA
627	HBOS TREASURY SERVICES PLC VARIABLE RATE BOND 20200316 SERIES# EMTN	0	37,000	AA
628	DEXIA BANQUE INTERNATIONALE A LUXEMBOURG VARIABLE RATE BOND 20080623 SERIES# EMTN	0	232,421	AA
629	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090805 SERIES# EMTN	0	1,488,396	AA
630	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090903 SERIES# eMTN EMTN	0	744,072	AA
631	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090910 SERIES# EMTN	0	423,564	AA
632	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20140923 SERIES# EMtn EMTN	0	128,592	AA
633	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20091201 SERIES# EMTN	0	87,890	AA
634	WESTPAC BANKING CORP FRN 20080826 SERIES# EMTN	0	25,601,935	AA
635	CITIGROUP FUNDING INC FRN 20090302 SERIES# EMTN	0	12,931,519	AA



	V	W	X	Y	Z
578	US CORPORATE BONDS	CORPORATE	A	C1	
579	NON US-CORPORATE	CORPORATE	A	C1	C1
580	NON US-CORPORATE	CORPORATE	A	C1	C1
581	NON US-CORPORATE	CORPORATE	A	C1	C1
582	NON US-CORPORATE	CORPORATE	A	C1	C1
583	NON US-CORPORATE	CORPORATE	A	C1	
584	NON US-CORPORATE	CORPORATE	A	C1	
585	NON US-CORPORATE	CORPORATE	A	C1	
586	NON US-CORPORATE	CORPORATE	A	C1	
587	NON US-CORPORATE	CORPORATE	A	C1	
588	NON US-CORPORATE	CORPORATE	A	C1	
589	NON US-CORPORATE	CORPORATE	BBB	C1	C1
590	NON US-CORPORATE	CORPORATE	AA	C1	C1
591	NON US-CORPORATE	CORPORATE	AA	C1	C1
592	NON US-CORPORATE	CORPORATE	AA	C1	EUROPE - NON G7
593	NON US-CORPORATE	CMO AGENCIES	GNMA	C2	C1
594	NON US-CORPORATE	CORPORATE	AA	C1	C1
595	NON US-CORPORATE	CORPORATE	AA	C1	C1
596	NON US-CORPORATE	CORPORATE	AA	C1	C1
597	NON US-CORPORATE	CORPORATE	AA	C1	C1
598	NON US-CORPORATE	CORPORATE	AA	C1	C1
599	NON US-CORPORATE	CORPORATE	AA	C1	C1
600	NON US-CORPORATE	CORPORATE	AA	C1	C1
601	NON US-CORPORATE	CORPORATE	AA	C1	C1
602	NON US-CORPORATE	CORPORATE	AA	C1	C1
603	NON US-CORPORATE	CORPORATE	AA	C1	C1
604	NON US-CORPORATE	CORPORATE	AA	C1	G1
605	NON US-CORPORATE	CORPORATE	A	C1	G7
606	NON US-CORPORATE	CORPORATE	A	C1	C1
607	NON US-CORPORATE	CORPORATE - NON G7	A	C1	
608	NON US-CORPORATE	CORPORATE	A	C1	
609	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
610	NON US-CORPORATE	CORPORATE	A	C1	
611	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
612	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AA	C1	C1
613	NON US-CORPORATE	CORPORATE	AA	C1	
614	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	
615	NON US-CORPORATE	CORPORATE	AA	C1	
616	US CORPORATE BONDS	CORPORATE	AA	C1	
617	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
618	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
619	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
620	NON US-CORPORATE	CORPORATE	AA	C1	C1
621	NON US-CORPORATE	CMO AGENCIES	GNMA	C2	G7
622	NON US-CORPORATE	CORPORATE	AA	C1	G7
623	NON US-CORPORATE	CORPORATE	AA	C1	C1
624	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	C1
625	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	G7
626	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	G7
627	NON US-CORPORATE	CORPORATE	AA	C1	C1
628	NON US-CORPORATE	CORPORATE	AA	C1	C1
629	NON US-CORPORATE	CORPORATE	AA	C1	C1
630	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	C1
631	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	C1
632	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	EUROPE - NON G7
633	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	C1
634	NON US-CORPORATE	CORPORATE - NON G7	AA	C1	
635	US CORPORATE BONDS	CORPORATE	AA	C1	

	A	B	C	D
636	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
637	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
638	ITS	0059	LB SPECIAL FINANCING INC.	0318
639	ITS	0059	LB SPECIAL FINANCING INC.	0318
640	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
641	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
642	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
643	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
644	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
645	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
646	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
647	ITS	0000	LEHMAN BROTHERS INC.	0311
648	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
649	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
650	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
651	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
652	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
653	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
654	ITS	0000	LEHMAN BROTHERS INC.	0311
655	ITS	0059	LB SPECIAL FINANCING INC.	0318
656	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
657	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
658	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
659	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
660	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
661	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
662	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
663	ITS	0059	LB SPECIAL FINANCING INC.	0318
664	ITS	0059	LB SPECIAL FINANCING INC.	0318
665	ITS	0059	LB SPECIAL FINANCING INC.	0318
666	ITS	0059	LB SPECIAL FINANCING INC.	0318
667	ITS	0059	LB SPECIAL FINANCING INC.	0318
668	ITS	0059	LB SPECIAL FINANCING INC.	0318
669	ITS	0059	LB SPECIAL FINANCING INC.	0318
670	ITS	0059	LB SPECIAL FINANCING INC.	0318
671	ITS	0059	LB SPECIAL FINANCING INC.	0318
672	ITS	0059	LB SPECIAL FINANCING INC.	0318
673	ITS	0059	LB SPECIAL FINANCING INC.	0318
674	ITS	0059	LB SPECIAL FINANCING INC.	0318
675	ITS	0059	LB SPECIAL FINANCING INC.	0318
676	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
677	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
678	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
679	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
680	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
681	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
682	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
683	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
684	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
685	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
686	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
687	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
688	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
689	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
690	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
691	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
692	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
693	ITS	0183	LB INTERNATIONAL (EUROPE)	0302

	E	F	G	H
636	SUM-FIXED INCOME	SUM AMERICAS	CDO	CDO AMERICAS
637	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
638	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
639	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
640	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
641	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
642	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
643	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
644	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
645	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
646	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
647	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE	FX AMERICAS
648	SUM-FIXED INCOME	SUM EUROPE	FOREIGN EXCHANGE	FX EEMEA
649	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
650	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
651	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
652	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
653	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
654	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
655	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
656	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
657	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
658	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
659	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
660	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
661	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
662	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
663	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
664	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
665	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
666	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
667	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
668	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
669	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
670	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
671	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
672	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
673	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
674	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
675	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
676	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
677	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
678	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
679	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
680	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
681	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
682	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
683	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
684	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
685	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
686	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
687	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
688	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
689	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
690	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
691	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
692	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
693	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE

	I	J	K	L	M
636	078009982	543685424	USG33363AA36		8213471
637	0720098J5	014051684	XS0140516864		8996205
638	072000763	1KY333250	XS0218027604		15418884
639	076003482	1KY333250	XS0218027604		15418884
640	072004FQ2	1GB143489	XS0187508055		12573457
641	076008762	1AU223812	XS0199043935		13557026
642	076008762	1GB101917	XS0177470613		11753177
643	076008762	1GB143489	XS0187508055		12573457
644	076008762	1GB198673	XS0194454459		13203516
645	073001919	1NL962486	XS0243219168		18880256
646	074001462	021848916	XS0218489135		15539710
647	07200CQC3	1IE229729	XS0200674629		13684565
648	072003353	1GB142531	XS0186419098		12351335
649	076009349	0138890B7	USY79985AC46		8894425
650	0770038K0	010531BT7	IT0001444378		5941120
651	0720098B2	1US233950	XS0201609426		13719878
652	073001174	1IT919844	US465410BS63	465410BS6	25664106
653	074007667	1IT682418	US465410BR80	465410BR8	21575386
654	073004640	1GB258824	XS0205937336		14272684
655	0780016J8	1GB258824	XS0205937336		14272684
656	078000148	1IE703764	XS0269887138		21849730
657	074007667	1IT084920	XS0171597395		11342484
658	074007675	1IT084920	XS0171597395		11342484
659	0720097R8	015005234	XS0150052388		9775006
660	0720097R8	1ES938976	XS0307728146		26013841
661	0720097R8	1US224173	XS0199043778		13560431
662	073001919	1GB904724	XS0179930036		12013567
663	072006Y94	1IT597897	IT0004085210		20545863
664	072006Y94	1IT805993	IT0003805998		14758123
665	072006Y94	1IT858893	IT0004216351		24486703
666	074008244	000362590	IT0003625909		12355857
667	074008244	1IT098052	IT0003532915		11670783
668	074008244	1IT597897	IT0004085210		20545863
669	074008244	1IT805993	IT0003805998		14758123
670	074008244	1IT858893	IT0004216351		24486703
671	074008244	1IT935295	IT0004243512		26018286
672	078002CC4	010531BT7	IT0001444378		5941120
673	078002CC4	1IT454305	IT0004009673		18861450
674	078002CC4	520268301	IT0003242747		9236481
675	078002CC4	8887776B0	IT0001174611		4164403
676	0710019M5	0009819L6	XS0087629886		3237074
677	0710019M5	1IT085935	US465410BH09	465410BH0	11367688
678	0710029F8	010531BT7	IT0001444378		5941120
679	0710029F8	1IT159722	IT0003652077		12873645
680	0710029F8	1IT454305	IT0004009673		18861450
681	0710029F8	1IT680057	IT0004112816		21556925
682	0720037X8	1IT505775	IT0004026297		19279183
683	0720037X8	1IT680057	IT0004112816		21556925
684	074002205	010531BT7	IT0001444378		5941120
685	074002205	040719643	IT0001224309		4162958
686	074002205	1IT159722	IT0003652077		12873645
687	074002205	1IT454305	IT0004009673		18861450
688	074002205	1IT505775	IT0004026297		19279183
689	074002205	1IT680057	IT0004112816		21556925
690	074002205	1IT830785	IT0004196918		23977788
691	074002205	8887776B0	IT0001174611		4164403
692	076004589	010531BT7	IT0001444378		5941120
693	076004589	1IT227503	IT0003719918		13640350

	N	O	P	Q
636	FC CBO FRN 20090603 SERIES# 1X	0	1,078,457	AA
637	GLAXOSMITHKLINE CAPITAL PLC 5.250% 20331219 SERIES# EMTN	0	90,221	AA
638	TOPAZ FINANCE LTD VARIABLE RATE BOND 20150620	0	460,267	AA
639	TOPAZ FINANCE LTD VARIABLE RATE BOND 20150620	0	5,711,898	AA
640	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20140330 SERIES# EMTN	0	178,788	AA
641	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090908 SERIES# EMTN	0	688,768	AA
642	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20131016 SERIES# EMTN	0	415,022	AA
643	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20140330 SERIES# EMTN	0	2,047,123	AA
644	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20110623 SERIES# EMTN	0	260,474	AA
645	DEXIA FUNDING NETHERLANDS FRN 20080208 SERIES# EMTN	0	47,153,729	AA
646	OPERA FINANCE PLC FRN 20120215 SERIES# UNI	0	14,958,380	AA
647	IRISH LIFE & PERMANENT PLC VARIABLE RATE BOND 20110222 SERIES# EMTN	0	334,835	A+
648	DEPFA BANK PLC 6.250% 20090224 SERIES# EMTN	0	4,416,624	A+
649	SINGAPORE TELECOMMUNICATIONS LTD 6.375% 20111201 SERIES# REGS	0	6,793,121	A+
650	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	0	903,158	A+
651	AMERICAN GENERAL FINANCE CORP 5.625% 20100329	0	473,547	A+
652	ITALY GOVERNMENT INTERNATIONAL BOND 5.375% 20170612	0	386,371	A+
653	ITALY GOVERNMENT INTERNATIONAL BOND 5.250% 20160920	0	45,901,607	A+
654	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# EMTN	0	3,335,930	A+
655	BARCLAYS BANK PLC VARIABLE RATE BOND PERP SERIES# EMTN	0	9,293,773	A+
656	DEPFA BANK PLC 20.000% 20071119 SERIES# EMTN	0	141,883	A+
657	REGION OF MARCHE ITALY 4.647% 20230627 SERIES# EMTN	0	233,433	A+
658	REGION OF MARCHE ITALY 4.647% 20230627 SERIES# EMTN	0	2,011	A+
659	BARCLAYS BANK PLC VARIABLE RATE BOND PERP	0	25,582	A+
660	SANTANDER FINANCE PREFERRED SA UNIPERSON VARIABLE RATE BOND PERP	0	6,567,090	A+
661	AMERICAN EXPRESS CREDIT CORP 5.625% 20090818 SERIES# EMTN	0	2,535,360	A+
662	NORTHERN ROCK PLC FRN 20081110 SERIES# EMTN	0	9,379,195	A+
663	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	0	19,605,523	A+
664	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	0	77,714,293	A+
665	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	0	7,946,193	A+
666	ITALY BUONI POLIENNALI DEL TESORO 2.150% 20140915 SERIES# CPI	0	18,164,330	A+
667	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	0	64,020,892	A+
668	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	0	211,631,580	A+
669	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	0	370,299,142	A+
670	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	0	183,999,431	A+
671	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	0	246,088,456	A+
672	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	0	22,330,207	A+
673	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20210801	0	10,503,291	A+
674	ITALY BUONI POLIENNALI DEL TESORO 5.250% 20170801	0	10,919,173	A+
675	ITALY BUONI POLIENNALI DEL TESORO 6.500% 20271101	0	21,644,567	A+
676	ITALY GOVERNMENT INTERNATIONAL BOND 6.000% 20080529	0	4,799,797	A+
677	ITALY GOVERNMENT INTERNATIONAL BOND 2.500% 20080715	0	3,135,169	A+
678	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	0	14,196,438	A+
679	ITALY BUONI POLIENNALI DEL TESORO 3.000% 20090415	0	6,660,345	A+
680	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20210801	0	3,941,509	A+
681	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20110915	0	1,712,973	A+
682	ITALY BUONI POLIENNALI DEL TESORO 3.500% 20110315	0	80,290,365	A+
683	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20110915	0	25,397,237	A+
684	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	0	221,166	A+
685	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20080501	0	2,941,898	A+
686	ITALY BUONI POLIENNALI DEL TESORO 3.000% 20090415	0	7,337,717	A+
687	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20210801	0	164,865	A+
688	ITALY BUONI POLIENNALI DEL TESORO 3.500% 20110315	0	10,047,170	A+
689	ITALY BUONI POLIENNALI DEL TESORO 3.750% 20110915	0	47,965	A+
690	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20100301	0	2,020,754	A+
691	ITALY BUONI POLIENNALI DEL TESORO 6.500% 20271101	0	2,976,436	A+
692	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	0	15,486,072	A+
693	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20150201	0	138,103,280	A+

	R	S	T	U
636	A2		Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt
637	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
638			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
639			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
640			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
641			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
642			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
643			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
644			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
645			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
646			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
647	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
648	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
649	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
650	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
651	A1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
652	NR		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
653	NR		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
654	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
655	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
656	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
657	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
658	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
659	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
660	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
661	AA3		Total Corp. Obligations & Spot	US Corporates Bonds & Other
662	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
663	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
664	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
665	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
666	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
667	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
668	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
669	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
670	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
671	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
672	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
673	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
674	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
675	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
676	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
677	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
678	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
679	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
680	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
681	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
682	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
683	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
684	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
685	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
686	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
687	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
688	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
689	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
690	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
691	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
692	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
693	AA2		Total Governments & Agencies	Foreign Governments @ Mkt

	V	W	X	Y	Z
636	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAMJ	C1	C2
637	NON US-CORPORATE	CORPORATE	A	C1	
638	NON US-CORPORATE	CORPORATE	AA	C1	G7
639	NON US-CORPORATE	CORPORATE	AA	C1	C1
640	NON US-CORPORATE	CORPORATE	AA	C1	C1
641	NON US-CORPORATE	CORPORATE	AA	C1	C1
642	NON US-CORPORATE	CORPORATE	AAMJ	C1	G7
643	NON US-CORPORATE	CORPORATE	AA	C1	C1
644	NON US-CORPORATE	CORPORATE	AAMJ	C1	C1
645	NON US-CORPORATE	CORPORATE	AAMJ	C1	
646	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
647	NON US-CORPORATE	CORPORATE	A	C1	C1
648	NON US-CORPORATE	CORPORATE	A	C1	C1
649	NON US-CORPORATE	CORPORATE	A	C1	C1
650	FOREIGN GOVTS	GOVERNMENTS	AA	G7	
651	US CORPORATE BONDS	CORPORATE	A	C1	
652	NON US-CORPORATE	CORPORATE	A	C1	G7
653	NON US-CORPORATE	CORPORATE	A	C1	G1
654	NON US-CORPORATE	CORPORATE	A	C1	C2
655	NON US-CORPORATE	CORPORATE	A	C1	EUROPE - NON G7
656	NON US-CORPORATE	CORPORATE	A	C1	EUROPE - NON G7
657	NON US-CORPORATE	CORPORATE	A	C1	C2
658	NON US-CORPORATE	CORPORATE	A	C1	C1
659	NON US-CORPORATE	CORPORATE	A	C1	
660	NON US-CORPORATE	CORPORATE	A	C1	
661	US CORPORATE BONDS	CORPORATE	A	C1	
662	NON US-CORPORATE	CORPORATE	A	C1	
663	FOREIGN GOVTS	GOVERNMENTS		G7	C1
664	FOREIGN GOVTS	GOVERNMENTS		G7	C1
665	NON US-CORPORATE	CORPORATE	A	C1	C1
666	FOREIGN GOVTS	GOVERNMENTS		G7	C2
667	FOREIGN GOVTS	GOVERNMENTS		G7	G7
668	FOREIGN GOVTS	GOVERNMENTS		G7	C1
669	FOREIGN GOVTS	GOVERNMENTS		G7	C1
670	NON US-CORPORATE	CORPORATE	A	C1	C1
671	NON US-CORPORATE	CORPORATE	A	C1	EUROPE - NON G7
672	FOREIGN GOVTS	GOVERNMENTS	AA	G7	G7
673	FOREIGN GOVTS	GOVERNMENTS		G7	G7
674	FOREIGN GOVTS	GOVERNMENTS		G7	C1
675	FOREIGN GOVTS	GOVERNMENTS	A	G7	C1
676	FOREIGN GOVTS	GOVERNMENTS		G7	C1
677	FOREIGN GOVTS	GOVERNMENTS		G7	C1
678	FOREIGN GOVTS	GOVERNMENTS	AA	G7	C1
679	FOREIGN GOVTS	GOVERNMENTS		G7	C1
680	FOREIGN GOVTS	GOVERNMENTS		G7	G1
681	NON US-CORPORATE	CORPORATE	A	G1	C1
682	FOREIGN GOVTS	GOVERNMENTS		G7	C1
683	NON US-CORPORATE	CORPORATE	A	G1	C1
684	FOREIGN GOVTS	GOVERNMENTS	AA	G7	C1
685	FOREIGN GOVTS	GOVERNMENTS	A	G7	EUROPE - NON G7
686	FOREIGN GOVTS	GOVERNMENTS		G7	G7
687	FOREIGN GOVTS	GOVERNMENTS		G7	G7
688	FOREIGN GOVTS	GOVERNMENTS		G7	C1
689	NON US-CORPORATE	CORPORATE	A	G1	C1
690	FOREIGN GOVTS	GOVERNMENTS	A	G7	C1
691	FOREIGN GOVTS	GOVERNMENTS	A	G7	C1
692	FOREIGN GOVTS	GOVERNMENTS	AA	G7	C1
693	FOREIGN GOVTS	GOVERNMENTS		G7	C1

	A	B	C	D
694	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
695	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
696	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
697	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
698	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
699	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
700	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
701	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
702	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
703	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
704	ITS	0000	LEHMAN BROTHERS INC.	0311
705	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
706	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
707	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
708	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
709	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
710	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
711	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
712	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
713	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
714	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
715	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
716	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
717	ITS	0000	LEHMAN BROTHERS INC.	0311
718	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
719	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
720	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
721	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
722	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
723	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
724	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
725	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
726	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
727	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
728	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
729	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
730	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
731	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
732	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
733	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
734	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
735	ITS	0059	LB SPECIAL FINANCING INC.	0318
736	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
737	ITS	0059	LB SPECIAL FINANCING INC.	0318
738	ITS	0059	LB SPECIAL FINANCING INC.	0318
739	ITS	0059	LB SPECIAL FINANCING INC.	0318
740	ITS	0059	LB SPECIAL FINANCING INC.	0318
741	ITS	0059	LB SPECIAL FINANCING INC.	0318
742	ITS	0000	LEHMAN BROTHERS INC.	0311
743	ITS	0000	LEHMAN BROTHERS INC.	0311
744	ITS	0059	LB SPECIAL FINANCING INC.	0318
745	ITS	0059	LB SPECIAL FINANCING INC.	0318
746	ITS	0059	LB SPECIAL FINANCING INC.	0318
747	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
748	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
749	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
750	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
751	ITS	0183	LB INTERNATIONAL (EUROPE)	0302

	E	F	G	H
694	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
695	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
696	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
697	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
698	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
699	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
700	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
701	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
702	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
703	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
704	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
705	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
706	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
707	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
708	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
709	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
710	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
711	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
712	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
713	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
714	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
715	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
716	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
717	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE	FX AMERICAS
718	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
719	PRINCIPAL INVESTING	SUM ASIA	GLOBAL PRINCIPAL STRAT	GPS ASIA
720	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
721	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
722	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
723	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
724	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
725	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
726	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
727	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
728	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
729	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
730	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
731	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
732	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
733	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
734	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
735	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
736	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
737	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
738	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
739	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
740	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
741	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
742	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
743	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
744	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
745	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
746	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
747	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
748	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
749	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
750	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
751	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE

	I	J	K	L	M
694	076004589	11T830785	IT0004196918		23977788
695	076004589	520268301	IT0003242747		9236481
696	076004589	8887776B0	IT0001174611		4164403
697	076008267	8887776B0	IT0001174611		4164403
698	072004YY4	000362590	IT0003625909		12355857
699	0720097R8	299235127	XS0118932366		7034961
700	074007121	11E886213	XS0249377556		19491360
701	074007121	968547851	XS0046132014		162454
702	0720097R8	014881056	XS0144810529		9360664
703	074007121	1GB349698	XS0193721544		13165782
704	0740057G8	1SN760200	US219868BL92	219868BL9	22649912
705	0720097J6	1GB928772	XS0244171236		18936370
706	076007525	556804201	XS0147048762		9544038
707	0710019M5	11T448901	US465410BQ08	465410BQ0	18655686
708	074007667	11T448901	US465410BQ08	465410BQ0	18655686
709	0720044K7	11E933494	XS0301922224		25976191
710	076002963	1KY686178	XS0269181979		21746430
711	076007434	7TK004190	US065379AB52	065379AB5	5853369
712	076007434	803032AF8	US803032AF85	803032AF8	8220859
713	074007121	042602AB8	XS0146942189		9514636
714	074007121	11E668967	XS0265483064		21253080
715	074007121	1SE426521	XS0235997599		17535928
716	0710017Z8	1DE142543	XS0187162325		12527979
717	07200CQC3	1NL195046	XS0193560355		13156489
718	078005634	1JE085574	USG463802037		11360825
719	071000MQ3	1AU968523	XS0312868838		26586040
720	0710017Z8	1DE348496	XS0223589440		16059906
721	076002963	1JP357476	USJ7771KGY76		16235393
722	076007434	1JP357476	USJ7771KGY76		16235393
723	076009349	112635362	USG2690HAA44		7913287
724	072004534	1KY231660	USG46715AD30		2276587
725	076009349	1KY088557	XS0172201955		11385796
726	076009349	1KY117919	USG4672CAA39		11964661
727	076009349	1KY231660	USG46715AD30		2276587
728	076009349	1TK010417	USG4671XAC41		7626983
729	076009349	1US066251	USG4672QAA25		10762916
730	074007121	1GB341166	XS0222434200		15843232
731	076007434	1JP357203	XS0224899418		16179039
732	0710017Z8	1GB265324	XS0208105055		14338802
733	072004534	134321652	USU4582KAA89		2863603
734	076002963	134321652	USU4582KAA89		2863603
735	071004BM6	1FR199858	FR0010094714		13217726
736	076002963	1US148208	USJ09748AA28		12609869
737	071004FJ9	052604AF2	XS0193217030		13069950
738	071004FJ9	092204AF3	XS0201485355		13710648
739	071000228	1GB382608	XS0229306138		16777697
740	071000228	1GB916900	XS0304458051		25627879
741	071004FJ9	052604AJ4	XS0193220927		13070024
742	0740057H6	1KY231660	USG46715AD30		2276587
743	0740057H6	1KY684421	XS0268587127		21591898
744	071000228	065419939	XS0132407957		8348539
745	071000228	1DE261095	XS0207605329		14303671
746	071000228	1FR814811	XS0286704787		23727050
747	072004D43	1GB307183	XS0215349357		15058133
748	0720097R8	138717AB9	XS0138717441		8879961
749	0720097R8	1GB146102	XS0188218183		12593969
750	074007121	11E580618	XS0259175536		20539179
751	076007525	009407362	XS0094073672		4204260

	N	O	P	Q
694	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20100301	0	17,982,377	A+
695	ITALY BUONI POLIENNALI DEL TESORO 5.250% 20170801	0	20,509,453	A+
696	ITALY BUONI POLIENNALI DEL TESORO 6.500% 20271101	0	22,337,459	A+
697	ITALY BUONI POLIENNALI DEL TESORO 6.500% 20271101	0	908,401	A+
698	ITALY BUONI POLIENNALI DEL TESORO 2.150% 20140915 SERIES# CPI	0	653,312	A+
699	BARCLAYS BANK PLC VARIABLE RATE BOND PERP	0	19,130	A+
700	BANK OF IRELAND 4.750% 20081230 SERIES# EMTN	0	6,505,645	A+
701	BARCLAYS BANK PLC 9.000% PERP SERIES# BR	0	1,846,878	A+
702	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND PERP SERIES# EMTN	0	11,820,048	A+
703	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND PERP SERIES# EMTN	0	1,521,572	A+
704	CORP ANDINA DE FOMENTO 5.750% 20170112	0	10,662,319	A+
705	SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 4.625% 20370220	0	9,161,074	A+
706	RWE FINANCE BV 6.250% 20300603 SERIES# EMTN	0	818,847	A+
707	ITALY GOVERNMENT INTERNATIONAL BOND 4.750% 20160125	0	44,391	A+
708	ITALY GOVERNMENT INTERNATIONAL BOND 4.750% 20160125	0	9,167,740	A+
709	CASTELLANA FINANCE LTD FRN 20500108 SERIES# 1	0	21,198,282	A+
710	NORINCHUKIN FINANCE LTD/CAYMAN VARIABLE RATE BOND 20160928 SERIES# EMTN	0	19,280,169	A
711	BANK OF TOKYO-MITSUBISHI UFJ LTD 8.400% 20100415	0	5,185,040	A
712	SANWA BANK LTD CORP BOND	0	8,045,576	A
713	CL CAPITAL TRUST I VARIABLE RATE BOND PERP	0	856,357	A
714	SAPHIR FINANCE PLC VARIABLE RATE BOND PERP	0	3,571,495	A
715	SVENSKA HANDELSBANKEN AB VARIABLE RATE BOND PERP SERIES# EMTN	0	1,089,342	A
716	ALLIANZ SE VARIABLE RATE BOND PERP SERIES# EMTN	0	3,173,845	A
717	SNS BANK NV VARIABLE RATE BOND 20100730 SERIES# EMTN	0	477,283	A
718	HSBC CAPITAL FUNDING LP/JERSEY CHANNEL I VARIABLE RATE BOND PERP SERIES# REGS	0	313,752	A
719	CFS RETAIL PROPERTY CNVBND#EMTN 5.075%21Aug14 MTN	0	23,571,919	A
720	HDI-GERLING LEBENSVERSICHERUNG AG VARIABLE RATE BOND PERP	0	15,869,633	A-
721	SUMITOMO MITSUI BANKING CORP SERIES# REGS VARIABLE RATE BOND PERP	0	14,105,820	A-
722	SUMITOMO MITSUI BANKING CORP SERIES# REGS VARIABLE RATE BOND PERP	0	14,679,228	A-
723	DBS CAPITAL FUNDING CORP VARIABLE RATE BOND PERP SERIES# REGS	0	206,881	A-
724	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 20370801 SERIES# REGS	0	6,995,681	A-
725	HUTCHISON WHAMPOA FINANCE 03/13 LTD 5.875% 20130708	0	468,647	A-
726	HUTCHISON WHAMPOA INTERNATIONAL 03/33 LT 5.450% 20101124 SERIES# REGS	0	3,650,539	A-
727	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 20370801 SERIES# REGS	0	15,163,139	A-
728	HUTCHISON WHAMPOA INTERNATIONAL 01/11 LT 7.000% 20110216 SERIES# REGS	0	198,416	A-
729	HUTCHISON WHAMPOA INTERNATIONAL 03/13 LT 6.500% 20130213 SERIES# REGS	0	6,703,204	A-
730	STANDARD CHARTERED BANK/UNITED KINGDOM VARIABLE RATE BOND PERP SERIES# EMTN	0	849,952	A-
731	SUMITOMO MITSUI BANKING CORP SERIES# REGS VARIABLE RATE BOND PERP	0	5,997,455	A-
732	AIB UK 1 LP VARIABLE RATE BOND PERP	0	392,402	A-
733	MIZUHO PREFERRED CAPITAL CO LLC VARIABLE RATE BOND PERP SERIES# REGS	0	971,411	A-
734	MIZUHO PREFERRED CAPITAL CO LLC VARIABLE RATE BOND PERP SERIES# REGS	0	485,706	A-
735	LVMH MOET HENNESSY LOUIS VUITTON SA 4.625% 20110701 SERIES# EMTN	0	7,701,082	A-
736	DAI-ICHI MUTUAL LIFE INSURANCE CO/THE SERIES# REGS 5.730% 20140317	0	4,798,097	A-
737	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	0	3,779,134	A-
738	GRANITE MORTGAGES PLC FRN 20440920 SERIES# 3	0	5,443,011	A-
739	VODAFONE GROUP PLC 4.625% 20140908 SERIES# EMTN	0	4,436,452	A-
740	VODAFONE GROUP PLC 5.375% 20220606 SERIES# EMTN	0	9,236,843	A-
741	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	0	15,960,950	A-
742	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 20370801 SERIES# REGS	0	3,407,565	A-
743	HUTCHISON WHAMPOA FINANCE 06 LTD 4.625% 20160921	0	637,779	A-
744	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 6.625% 20110711	0	24,119,767	A-
745	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B FRN 20091208 SERIES# EMTN	0	5,022,354	A-
746	FRANCE TELECOM SA 4.375% 20120221 SERIES# EMTN	0	6,400,078	A-
747	LEHMAN BROTHERS UK CAPITAL FUNDING LP VARIABLE RATE BOND PERP	0	1,992,419	A-
748	AVIVA PLC VARIABLE RATE BOND 20261116	0	5,414,793	A-
749	BRITANNIA BUILDING SOCIETY VARIABLE RATE BOND 20241202 SERIES# EMTN	0	1,672,049	A-
750	SAPHIR FINANCE FOR NORTHERN ROCK PLC VARIABLE RATE BOND PERP SERIES# EMTN	0	867,460	A-
751	NATIONAL GRID ELECTRICITY TRANSMISSION P 5.875% 20240202	0	990,686	A-

	R	S	T	U
694	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
695	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
696	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
697	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
698	AA2		Total Governments & Agencies	Foreign Governments @ Mkt
699	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
700	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
701	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
702	AA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
703	AA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
704	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
705	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
706	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
707			Total Governments & Agencies	Foreign Governments @ Mkt
708			Total Governments & Agencies	Foreign Governments @ Mkt
709			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
710	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
711	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
712	AA3		Total Corp. Obligations & Spot	US Corporates Bonds & Other
713	AA3		Total Corp. Obligations & Spot	US Corporates Bonds & Other
714	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
715	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
716	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
717	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
718	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
719			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
720	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
721	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
722	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
723	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
724	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
725	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
726	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
727	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
728	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
729	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
730	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
731	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
732	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
733	A1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
734	A1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
735			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
736			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
737	BAA2		Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt
738	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
739	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
740	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
741	BAA1		Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt
742	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
743	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
744	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
745	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
746	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
747	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
748	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
749	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
750	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
751	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other

	V	W	X	Y	Z
694	FOREIGN GOVTS	GOVERNMENTS	A	G7	C1
695	FOREIGN GOVTS	GOVERNMENTS		G7	C1
696	FOREIGN GOVTS	GOVERNMENTS	A	G7	G7
697	FOREIGN GOVTS	GOVERNMENTS	A	G7	C1
698	FOREIGN GOVTS	GOVERNMENTS		G7	G7
699	NON US-CORPORATE	CORPORATE	A	C1	
700	NON US-CORPORATE	CORPORATE	A	C1	
701	NON US-CORPORATE	CORPORATE	A	C1	
702	NON US-CORPORATE	CORPORATE	A	C1	
703	NON US-CORPORATE	CORPORATE	A	C1	
704	NON US-CORPORATE	CORPORATE - NON G7	A	C1	C1
705	NON US-CORPORATE	CORPORATE	A	C1	
706	NON US-CORPORATE	CORPORATE	A	C1	
707	FOREIGN GOVTS	GOVERNMENTS		G7	C1
708	FOREIGN GOVTS	GOVERNMENTS		G7	G7
709	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
710	NON US-CORPORATE	CORPORATE - NON G7	A	C1	G7
711	NON US-CORPORATE	CORPORATE	A	C1	C1
712	US CORPORATE BONDS	CORPORATE	A	C1	C2
713	US CORPORATE BONDS	CORPORATE	A	E3	
714	NON US-CORPORATE	CORPORATE	A	C1	
715	NON US-CORPORATE	CORPORATE	A	C1	
716	NON US-CORPORATE	CORPORATE	BBB	C1	C1
717	NON US-CORPORATE	CORPORATE	A	C1	G1
718	NON US-CORPORATE	CORPORATE - NON G7	A	C1	C1
719	NON US-CORPORATE	CONVERTIBLES	AMJ	C1	
720	NON US-CORPORATE	CORPORATE	BBB	C1	C1
721	NON US-CORPORATE	CORPORATE	BBB	C1	C1
722	NON US-CORPORATE	CORPORATE	BBB	C1	C1
723	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C2	C1
724	NON US-CORPORATE	CORPORATE	BBB	C1	EUROPE - NON G7
725	NON US-CORPORATE	CORPORATE	BBB	C1	C1
726	NON US-CORPORATE	CORPORATE	BBB	C1	C1
727	NON US-CORPORATE	CORPORATE	BBB	C1	G1
728	NON US-CORPORATE	CORPORATE	A3	C1	G7
729	NON US-CORPORATE	CORPORATE	BBB	C1	G7
730	NON US-CORPORATE	CORPORATE	BBB	C1	
731	NON US-CORPORATE	CORPORATE	BBB	C1	C1
732	NON US-CORPORATE	CORPORATE	BBB	C1	C1
733	US CORPORATE BONDS	CORPORATE		C1	EUROPE - NON G7
734	US CORPORATE BONDS	CORPORATE		C1	C1
735	NON US-CORPORATE	CORPORATE	BBB	C1	G1
736	NON US-CORPORATE	CORPORATE	BBB	C1	C1
737	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AA	C1	C1
738	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	C1
739	NON US-CORPORATE	CORPORATE	BBB	C1	C1
740	NON US-CORPORATE	CORPORATE	BBB+	C1	C1
741	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	BBB	C1	C1
742	NON US-CORPORATE	CORPORATE	BBB	C1	C1
743	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C1	C1
744	NON US-CORPORATE	CORPORATE	BBB	C1	G7
745	NON US-CORPORATE	CORPORATE	BBB+	C1	G7
746	NON US-CORPORATE	CORPORATE	BBB+	C1	C1
747	NON US-CORPORATE	LEHMAN PAPER	BBB+	C1	
748	NON US-CORPORATE	CORPORATE	BBB	C1	
749	NON US-CORPORATE	CORPORATE	BBB	C1	
750	NON US-CORPORATE	CORPORATE	BBB	C1	
751	NON US-CORPORATE	CORPORATE	BBB	C1	

	A	B	C	D
752	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
753	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
754	ITS	0059	LB SPECIAL FINANCING INC.	0318
755	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
756	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
757	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
758	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
759	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
760	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
761	ITS	0059	LB SPECIAL FINANCING INC.	0318
762	ITS	0059	LB SPECIAL FINANCING INC.	0318
763	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
764	ITS	0059	LB SPECIAL FINANCING INC.	0318
765	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
766	ITS	0059	LB SPECIAL FINANCING INC.	0318
767	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
768	ITS	0059	LB SPECIAL FINANCING INC.	0318
769	ITS	0059	LB SPECIAL FINANCING INC.	0318
770	ITS	0059	LB SPECIAL FINANCING INC.	0318
771	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
772	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
773	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
774	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
775	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
776	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
777	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
778	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
779	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
780	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
781	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
782	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
783	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
784	ITS	0059	LB SPECIAL FINANCING INC.	0318
785	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
786	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
787	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
788	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
789	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
790	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
791	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
792	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
793	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
794	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
795	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
796	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
797	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
798	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
799	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
800	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
801	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
802	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
803	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
804	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
805	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
806	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
807	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
808	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
809	ITS	0183	LB INTERNATIONAL (EUROPE)	0302

	E	F	G	H
752	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
753	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
754	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
755	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
756	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
757	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
758	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
759	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
760	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
761	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
762	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
763	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
764	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
765	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
766	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
767	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
768	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
769	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
770	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
771	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
772	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
773	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
774	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
775	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
776	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
777	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
778	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
779	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
780	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
781	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
782	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
783	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
784	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
785	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
786	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
787	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
788	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
789	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
790	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
791	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
792	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
793	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
794	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
795	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
796	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
797	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
798	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
799	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
800	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
801	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
802	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
803	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
804	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
805	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
806	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
807	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
808	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
809	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING

	I	J	K	L	M
752	076007525	1LU218743	FR0000471484		10536695
753	076007525	872401633	XS0087240163		3196108
754	078003233	014372247	XS0143722451		9259874
755	0710019M5	731011AM4	US731011AM43	731011AM4	9866438
756	074007121	1ES678606	XS0267456084		21551461
757	074007121	1GB844391	XS0291655727		24124164
758	074007675	1CZ307624	XS0215153296		15059938
759	074007121	172773335	XS0101360161		5032320
760	074007121	1GB571382	XS0257571066		20334863
761	071004071	1IE649462	DE000A0GVS76		20755431
762	0780016J8	1IE648738	DE000A0KAAA7		20753701
763	074007121	1IE648738	DE000A0KAAA7		20753701
764	077008464	0011101C9	XS0124714832		7620188
765	074001462	018606657	XS0186066584		12602228
766	072006CB3	1GB951980	XS0309772894		26262469
767	0720097R8	1IE301965	XS0214107053		15008249
768	071004071	312121064	KYG312121067		4650125
769	072006YN3	1IE848957	XS0292331799		24199672
770	071004FQ3	1NL549614	XS0253627136		19969598
771	074002205	190510GB7	GR0124011454		7350702
772	074007675	014745988	XS0147459803		9594904
773	074007675	1LT068397	XS0163880502		10812643
774	074007675	1LT293375	XS0212170939		14796708
775	076004589	190510GB7	GR0124011454		7350702
776	076008267	190510GB7	GR0124011454		7350702
777	071002B81	1US402571	XS0234935434		17362004
778	0720097R8	1NL074647	XS0167260529		11013433
779	0720097X5	1NZ478801	XS0140128694		19258753
780	0720099P0	014857866	XS0148578692		9699096
781	074007121	1LU573022	XS0257650019		20341563
782	074007121	1US259195	XS0207079764		14277053
783	074001363	1GB923955	XS0305305863		25689653
784	071004071	1HK726141	XS0207120238		14289574
785	078000148	423324AC6	US423324AC66	423324AC6	2918334
786	0710019M5	423324AC6	US423324AC66	423324AC6	2918334
787	0710021Y5	1GR907951	GR0133003161		25516204
788	074002205	109441808	GR0124006405		7343186
789	074002205	1GR130190	GR0124024580		12190411
790	074002205	1GR509070	GR0110018208		19316995
791	074002205	1GR907951	GR0133003161		25516204
792	074007675	1DE192035	XS0192595873		13038697
793	076004589	109441808	GR0124006405		7343186
794	076004589	1GR130190	GR0124024580		12190411
795	076004589	1GR509070	GR0110018208		19316995
796	076004589	1GR640198	XS0260024277		20631597
797	076004589	1GR833363	GR0114020457		24049692
798	076004589	1GR907951	GR0133003161		25516204
799	072004YY4	1DE508933	DE000EH0EDN5		19316753
800	072004YY4	1GR514245	XS0223870907		16094983
801	076008762	1NL195046	XS0193560355		13156489
802	0720098J5	1IT957802	XS0306647792		25777732
803	074007121	1HK726141	XS0207120238		14289574
804	074007121	1NL474664	XS0246487457		19222646
805	074007121	999395919	XS0143152337		9224599
806	072004DL5	1GB985186	XS0311708696		27155621
807	074001462	021849063	XS0218490653		15539711
808	074001462	1NL854139	XS0193659215		13458951
809	0720044K7	1IE933502	XS0307416684		25976192

	N	O	P	Q
752	FRANCE TELECOM SA 8.000% 20171220 SERIES# EMTN	0	2,583,694	A-
753	SCOTTISH POWER UK PLC 6.750% 20230529 SERIES# EMTN	0	5,912,139	A-
754	ENBW INTERNATIONAL FINANCE BV 5.875% 20120228 SERIES# EMTN	0	206,474	A-
755	POLAND GOVERNMENT INTERNATIONAL BOND 6.250% 20120703	0	225,018	A-
756	BANCO SABADELL SA VARIABLE RATE BOND PERP	0	12,237,086	A-
757	DEPFA FUNDING IV LP VARIABLE RATE BOND PERP	0	12,673,577	A-
758	CZECH REPUBLIC INTERNATIONAL 4.125% 20200318 SERIES# EMTN	0	1,669,643	A-
759	COMMERZBANK AG 6.625% 20190830 SERIES# EMTN	0	192,951	A-
760	AIB UK 3 LP VARIABLE RATE BOND PERP	0	317,774	A-
761	UT2 FUNDING PLC 5.321% 20160630	0	12,381,735	A-
762	HT1 FUNDING GMBH VARIABLE RATE BOND PERP	0	8,187,095	A-
763	HT1 FUNDING GMBH VARIABLE RATE BOND PERP	0	321,062	A-
764	DAA FINANCE PLC 6.150% 20110216	0	204,847	A
765	WINDM FRN 20121126 SERIES# IIIX	0	1,304,835	A
766	CURL PLC FRN 20211217 SERIES# 1	0	0	A
767	ALLIED IRISH BANKS PLC VARIABLE RATE BOND 20250310 SERIES# EMTN	0	3,151,139	A
768	ESFG OVERSEAS LTD VARIABLE RATE BOND PERP SERIES# A	0	17,386	A
769	RUBY FINANCE PLC FRN 20140620 SERIES# 3X	0	6,642,187	A
770	ELM BV FOR SWISS REINSURANCE CO VARIABLE RATE BOND PERP	0	15,812,365	A
771	HELLENIC REPUBLIC GOVERNMENT BOND 6.000% 20100519	0	2,792,934	A
772	LITHUANIA GOVERNMENT INTERNATIONAL BOND 5.875% 20120510	0	1,371,421	A
773	LITHUANIA GOVERNMENT INTERNATIONAL BOND 4.500% 20130305	0	5,214,862	A
774	LITHUANIA GOVERNMENT INTERNATIONAL BOND 3.750% 20160210	0	1,224,755	A
775	HELLENIC REPUBLIC GOVERNMENT BOND 6.000% 20100519	0	27,174,969	A
776	HELLENIC REPUBLIC GOVERNMENT BOND 6.000% 20100519	0	13,306,688	A
777	CIT GROUP INC 3.800% 20121114 SERIES# EMTN	0	10,840,811	A
778	MUNICH RE FINANCE BV VARIABLE RATE BOND 20280621	0	1,425,184	A
779	TCNZ FINANCE LTD 6.125% 20081212 SERIES# EMTN	0	171,135	A
780	E.ON INTERNATIONAL FINANCE BV 6.375% 20120529 SERIES# EMTN	0	9,678,143	A
781	FORTIS HYBRID FINANCING 5.125% PERP	0	2,159,513	A
782	CIT GROUP INC 5.500% 20141201 SERIES# MTN	0	747,957	A
783	HOLMES MASTER ISSUER PLC FRN 20400715 SERIES# 2X	0	5,618,989	A
784	STANDARD CHARTERED BANK HONG KONG LTD VARIABLE RATE BOND 20141203 SERIES# EMTN	0	42,293	A
785	HELLENIC REPUBLIC GOVERNMENT INTERNATION 6.950% 20080304	0	245,380	A
786	HELLENIC REPUBLIC GOVERNMENT INTERNATION 6.950% 20080304	0	2,937,494	A
787	HELLENIC REPUBLIC GOVERNMENT BOND 4.700% 20240320 SERIES# 15YR	0	38,171,751	A
788	HELLENIC REPUBLIC GOVERNMENT BOND 6.300% 20090129	0	334,429	A
789	HELLENIC REPUBLIC GOVERNMENT BOND 4.500% 20140520	0	58,433	A
790	HELLENIC REPUBLIC GOVERNMENT BOND 3.400% 20090621 SERIES# 3YR	0	824,246	A
791	HELLENIC REPUBLIC GOVERNMENT BOND 4.700% 20240320 SERIES# 15YR	0	349,892	A
792	SLOVAKIA GOVERNMENT INTERNATIONAL BOND 4.500% 20140520	0	1,295,790	A
793	HELLENIC REPUBLIC GOVERNMENT BOND 6.300% 20090129	0	6,817,122	A
794	HELLENIC REPUBLIC GOVERNMENT BOND 4.500% 20140520	0	46,920,629	A
795	HELLENIC REPUBLIC GOVERNMENT BOND 3.400% 20090621 SERIES# 3YR	0	9,526,068	A
796	HELLENIC REPUBLIC GOVERNMENT INTERNATION FRN 20180705	0	22,692,100	A
797	HELLENIC REPUBLIC GOVERNMENT BOND 4.100% 20120820 SERIES# 5Y	0	50,530,194	A
798	HELLENIC REPUBLIC GOVERNMENT BOND 4.700% 20240320 SERIES# 15YR	0	582,996,879	A
799	EUROHYPO AG STEPPED CPN 4.000% 20160406 SERIES# EMTN	0	36,646	A
800	HELLENIC REPUBLIC GOVERNMENT INTERNATION VARIABLE RATE BOND 20240707 SERIES# EMTN	0	78,779	A
801	SNS BANK NV VARIABLE RATE BOND 20100730 SERIES# EMTN	0	599,346	A
802	ENEL SPA 5.750% 20370622 SERIES# EMTN	0	10,940,887	A
803	STANDARD CHARTERED BANK HONG KONG LTD VARIABLE RATE BOND 20141203 SERIES# EMTN	0	4,017,518	A
804	ABN AMRO BANK NV VARIABLE RATE BOND PERP	0	2,608,582	A
805	NORTHERN ROCK PLC STEPPED CPN 5.750% 20170228 SERIES# EMTN	0	130,292	A
806	EUROSAIL PLC FRN 20450613 SERIES# 4X	0	0	A
807	OPERA FINANCE PLC FRN 20120215 SERIES# UNI	0	6,635,390	A
808	MARLIN EMC-II BV FRN 20121223 SERIES# 1	0	227,297	A
809	CASTELLANA FINANCE LTD FRN 20500108 SERIES# 1	0	20,040,931	A

	R	S	T	U
752	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
753	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
754	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
755	A2		Total Governments & Agencies	Foreign Governments @ Mkt
756	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
757	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
758	A1		Total Governments & Agencies	Foreign Governments @ Mkt
759	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
760	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
761	(P)AA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
762	(P)A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
763	(P)A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
764	NR		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
765	NR		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
766	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
767	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
768	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
769	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
770	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
771	A2		Total Governments & Agencies	Foreign Governments @ Mkt
772	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
773	A2		Total Governments & Agencies	Foreign Governments @ Mkt
774	A2		Total Governments & Agencies	Foreign Governments @ Mkt
775	A2		Total Governments & Agencies	Foreign Governments @ Mkt
776	A2		Total Governments & Agencies	Foreign Governments @ Mkt
777	A2		Total Corp. Obligations & Spot	US Corporates Bonds & Other
778	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
779	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
780	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
781	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
782	A2		Total Corp. Obligations & Spot	US Corporates Bonds & Other
783	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
784	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
785	A1		Total Governments & Agencies	Foreign Governments @ Mkt
786	A1		Total Governments & Agencies	Foreign Governments @ Mkt
787	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
788	A1		Total Governments & Agencies	Foreign Governments @ Mkt
789	A1		Total Governments & Agencies	Foreign Governments @ Mkt
790	A1		Total Governments & Agencies	Foreign Governments @ Mkt
791	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
792	A1		Total Governments & Agencies	Foreign Governments @ Mkt
793	A1		Total Governments & Agencies	Foreign Governments @ Mkt
794	A1		Total Governments & Agencies	Foreign Governments @ Mkt
795	A1		Total Governments & Agencies	Foreign Governments @ Mkt
796	A1		Total Governments & Agencies	Foreign Governments @ Mkt
797	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
798	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
799	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
800	A1		Total Governments & Agencies	Foreign Governments @ Mkt
801	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
802	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
803	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
804	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
805	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
806	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
807			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
808			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
809			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other

	V	W	X	Y	Z
752	NON US-CORPORATE	CORPORATE	BBB+	C1	
753	NON US-CORPORATE	CORPORATE	BBB+	C1	
754	NON US-CORPORATE	CORPORATE	BBB	C1	EUROPE - NON G7
755	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS	BBB+	C1	G7
756	NON US-CORPORATE	CORPORATE	BBB	C1	
757	NON US-CORPORATE	CORPORATE	BBB+	C1	
758	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1	C1
759	NON US-CORPORATE	CORPORATE	BBB+	C1	
760	NON US-CORPORATE	CORPORATE	BBB	C1	
761	NON US-CORPORATE	CORPORATE	OTHER	C1	EUROPE - NON G7
762	NON US-CORPORATE	CORPORATE	OTH	C1	EUROPE - NON G7
763	NON US-CORPORATE	CORPORATE	OTH	C1	
764	NON US-CORPORATE	CORPORATE	AMJ	C1	C1
765	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
766	NON US-CORPORATE	CMO AGENCIES	GNMA	C2	G7
767	NON US-CORPORATE	CORPORATE	A	C1	
768	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C2	EUROPE - NON G7
769	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	C1
770	NON US-CORPORATE	CORPORATE	A	C1	C1
771	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
772	NON US-CORPORATE	CORPORATE	A	C1	G1
773	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1	EUROPE - NON G7
774	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1	EUROPE - NON G7
775	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
776	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
777	US CORPORATE BONDS	CORPORATE	A	C1	
778	NON US-CORPORATE	CORPORATE	A	C1	
779	NON US-CORPORATE	CORPORATE - NON G7	A	C1	
780	NON US-CORPORATE	CORPORATE	A	C1	
781	NON US-CORPORATE	CORPORATE	A	C1	
782	US CORPORATE BONDS	CORPORATE	A	C1	
783	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
784	NON US-CORPORATE	CORPORATE	A	C1	C1
785	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
786	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C2
787	NON US-CORPORATE	CORPORATE	A	C1	C1
788	FOREIGN GOVTS	GOVERNMENTS	A	EUROPE - NON G7	EUROPE - NON G7
789	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C2
790	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
791	NON US-CORPORATE	CORPORATE	A	C1	C1
792	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1	C1
793	FOREIGN GOVTS	GOVERNMENTS	A	EUROPE - NON G7	G7
794	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
795	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
796	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
797	NON US-CORPORATE	CORPORATE	A	C1	
798	NON US-CORPORATE	CORPORATE	A	C1	C2
799	NON US-CORPORATE	CORPORATE	A	C1	G7
800	FOREIGN GOVTS	GOVERNMENTS		EUROPE - NON G7	C1
801	NON US-CORPORATE	CORPORATE	A	C1	C1
802	NON US-CORPORATE	CORPORATE	A	C1	
803	NON US-CORPORATE	CORPORATE	A	C1	
804	NON US-CORPORATE	CORPORATE	A	C1	
805	NON US-CORPORATE	CORPORATE	A	C1	
806	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
807	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
808	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
809	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	

	A	B	C	D
810	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
811	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
812	TMS	0000	LEHMAN BROTHERS INC.	0000
813	TMS	0000	LEHMAN BROTHERS INC.	0000
814	TMS	0000	LEHMAN BROTHERS INC.	0000
815	ITS	0059	LB SPECIAL FINANCING INC.	0318
816	TMS	0000	LEHMAN BROTHERS INC.	0000
817	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
818	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
819	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
820	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
821	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
822	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
823	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
824	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
825	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
826	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
827	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
828	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
829	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
830	ITS	0000	LEHMAN BROTHERS INC.	0311
831	ITS	0000	LEHMAN BROTHERS INC.	0311
832	ITS	0000	LEHMAN BROTHERS INC.	0311
833	ITS	0000	LEHMAN BROTHERS INC.	0311
834	ITS	0000	LEHMAN BROTHERS INC.	0311
835	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
836	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
837	ITS	0C11	LB COMMODITY SERVICES INC.	0515
838	ITS	0000	LEHMAN BROTHERS INC.	0311
839	ITS	0000	LEHMAN BROTHERS INC.	0311
840	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
841	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
842	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
843	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
844	ITS	0000	LEHMAN BROTHERS INC.	0311
845	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
846	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
847	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
848	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
849	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
850	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
851	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
852	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
853	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
854	ITS	0000	LEHMAN BROTHERS INC.	0311
855	ITS	0059	LB SPECIAL FINANCING INC.	0318
856	ITS	0059	LB SPECIAL FINANCING INC.	0318
857	ITS	0059	LB SPECIAL FINANCING INC.	0318
858	ITS	0059	LB SPECIAL FINANCING INC.	0318
859	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
860	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
861	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
862	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
863	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
864	ITS	0000	LEHMAN BROTHERS INC.	0311
865	ITS	0059	LB SPECIAL FINANCING INC.	0318
866	ITS	0059	LB SPECIAL FINANCING INC.	0318
867	ITS	0059	LB SPECIAL FINANCING INC.	0318

	E	F	G	H
810	SUM-FIXED INCOME	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING
811	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
812	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
813	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
814	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
815	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
816	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
817	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
818	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
819	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
820	PRINCIPAL INVESTING	SUM ASIA	GLOBAL PRINCIPAL STRAT	GPS ASIA
821	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
822	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
823	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
824	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
825	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
826	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
827	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
828	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
829	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
830	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE	FX AMERICAS
831	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE	FX AMERICAS
832	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE	FX AMERICAS
833	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE	FX AMERICAS
834	SUM-FIXED INCOME	SUM AMERICAS	FOREIGN EXCHANGE	FX AMERICAS
835	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
836	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
837	SUM-FIXED INCOME	SUM EUROPE	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
838	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
839	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
840	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	RATES DERIVATIVES ASIA
841	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
842	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
843	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
844	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
845	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
846	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
847	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
848	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
849	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
850	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
851	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
852	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
853	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
854	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
855	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
856	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
857	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
858	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
859	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
860	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
861	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
862	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
863	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
864	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
865	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
866	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
867	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE

	I	J	K	L	M
810	077000982	78348AB86	USG78348AB89		7579839
811	0710017Z8	403558AB5	XS0142391894		9224207
812	93114200	A0104320	US0534991098	053499109	6871490
813	93114210	K0027700	US50075N1046	50075N104	8227135
814	93114331	A0104320	US0534991098	053499109	6871490
815	077008464	171590623	XS0171590622		13191630
816	93114200	S3495360	US8341821077	834182107	305578
817	072004534	1GB908899	US853254AB69	853254AB6	25516908
818	072004534	1GB908998	US853254AC43	853254AC4	25517081
819	076002963	1US804024	USU65478AB22		19294859
820	071000MQ3	235156007	XS0147563455		9620611
821	0710017Z8	1ES358738	XS0225590362		16282008
822	0720098J5	1GB975054	XS0223583591		16174567
823	076002963	1KY507283	USG63255AA42		19300308
824	076002963	1US508211	USG6175RAA70		19306145
825	076007434	1KY775716	USG8227UAA46		22731011
826	076007434	1US508211	USG6175RAA70		19306145
827	072004534	1AN131930	XS0183668358		12204538
828	076002963	1AN131930	XS0183668358		12204538
829	076009356	1AN131930	XS0183668358		12204538
830	07200CQC3	1AT384434	XS0231015305		17002114
831	07200CQC3	1LU364133	XS0226708914		16408697
832	07200CQC3	1LU845289	XS0291960523		24143601
833	07200CQC3	1LU881318	XS0298387043		24930385
834	07200CQC3	1LU894741	XS0300394672		25149430
835	073001091	1JE560600	XS0255554577		20139126
836	074000308	1JE051253	XS0153072003		10050365
837	07300P1D8	1GB744633	XS0275856804		22359307
838	076009760	1AU078190	XS0168680949		11123333
839	076009760	1AU556617	XS0255150996		20040380
840	0710029J0	1GB679482	XS0267956059		21559575
841	076009349	1HK872846	XS0296645012		24666893
842	0710017Z8	1IS385781	XS0194859277		13271485
843	0710017Z8	1IS391722	XS0215360248		15059817
844	0740056Z7	1CA787491	USC98874AB39		22321186
845	0720097X5	1NL509030	XS0248011446		19307980
846	0720098J5	114014426	XS0140144204		8983597
847	0720098J5	1GB463267	XS0243520722		18917865
848	0720098J5	1IT201201	XS0195160329		13234116
849	076007525	001787084	XS0030487051		108380
850	076007525	12549CFE1	XS0099806449		4895252
851	076007525	1GB070484	XS0138797021		8881604
852	076007525	1GB118739	XS0181263202		11967591
853	076007525	1GB463267	XS0243520722		18917865
854	0740056Z7	1US679137	US12626PAG81	12626PAG8	21555787
855	071000228	1ES449636	XS0241945236		18660754
856	071000228	1US841851	XS0291394152		24128495
857	071004FQ3	1SE116395	XS0126933620		7853925
858	077008464	1GB065542	XS0162820228		10753343
859	071002B81	1US182967	XS0191322857		12956029
860	071002B81	1US725583	XS0274972842		22315219
861	0720098J5	1ES776061	XS0279928385		22732969
862	0720099P0	541264594	XS0061222484		322724
863	076007525	698574977	XS0097283096		4638853
864	0740057P8	1MX372784	US879403AS24	879403AS2	16433340
865	072006C98	1MX372784	US879403AS24	879403AS2	16433340
866	072006C98	1MX372800	US879403AP84	879403AP8	16433339
867	071004FQ3	556129930	XS0151267522		9882001

	N	O	P	Q
810	SAYBROOK POINT CBO LTD FRN 20360225 SERIES# 1X	0	9,411,113	NR
811	HSH NORDBANK LUXEMBOURG VARIABLE RATE BOND PERP	0	7,397,785	NR
812	AVAYA INC	0	15,056,194	NR
813	KRAFT FOODS INC CL A	0	16,030,000	NR
814	AVAYA INC	0	2,908,583	NR
815	FRANS 2003 PLC FRN 20130720 SERIES# B	0	8,529,513	NR
816	SOLECTRON CORP	0	5,390,565	CCC+
817	STANDARD CHARTERED PLC VARIABLE RATE BOND PERP SERIES# 144A	0	879,458	BBB+
818	STANDARD CHARTERED PLC VARIABLE RATE BOND PERP SERIES# REGS	0	8,686,546	BBB+
819	NISSAN MOTOR ACCEPTANCE CORPORATION REG S R/M/D 5.625 03/14/2011	0	9,718,249	BBB+
820	FUJITSU LTD CONV BOND ZEROCPN27May09	0	3,469,925	BBB+
821	PASTOR PARTICIPACIONES PREFERENTES S.A U VARIABLE RATE BOND PERP	0	10,129,444	BBB+
822	THAMES WATER UTILITIES FINANCE PLC 4.750% 20100630 SERIES# EMTN	0	1,197,100	BBB+
823	MUFG CAPITAL FINANCE 1 LTD VARIABLE RATE BOND PERP	0	94,858	BBB+
824	MIZUHO CAPITAL INVESTMENT USD 1 LTD VARIABLE RATE BOND PERP SERIES# REGS	0	8,786,032	BBB+
825	SMFG PREFERRED CAPITAL USD 1 LTD VARIABLE RATE BOND PERP SERIES# REGS	0	443,123	BBB+
826	MIZUHO CAPITAL INVESTMENT USD 1 LTD VARIABLE RATE BOND PERP SERIES# REGS	0	1,255,147	BBB+
827	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	0	1,970,569	
828	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	0	17,621,813	
829	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	0	15,764,552	
830	KOMMUNALKREDIT AUSTRIA AG 0.000% 20071004 SERIES# BSKT EMTN	0	233,880	
831	FORTIS BANQUE LUXEMBOURG SA 6.070% 20080815 SERIES# BSKT EMTN	0	2,240,672	
832	FORTIS BANQUE LUXEMBOURG SA 0.000% 20080325 SERIES# BSKT EMTN	0	291,052	
833	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090504 SERIES# BSKT EMTN	0	379,570	
834	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090518 SERIES# BSKT EMTN	0	635,957	
835	ANTHRACITE RATED INVESTMENTS JERSEY LTD 0.000% 20130530 SERIES# 45	0	78,593	
836	ANTHRACITE RATED INVESTMENTS JERSEY LTD 0.000% 20090913 SERIES# EMTN	0	2,279,954	
837	FORTIS BANQUE LUXEMBOURG SA 0.000% 20091130 SERIES# GSCA EMTN	0	1,225,760	
838	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20081205 SERIES# EMTN	0	139,548	
839	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20210613 SERIES# EMTN	0	43,511	
840	AUSTRALIA & NEW ZEALAND BANKING GROUP LT FRN 20211005 SERIES# EMTN	0	658	
841	WING HANG FINANCIAL HOLDINGS LTD VARIABLE RATE BOND PERP SERIES# EMTN	0	1,829,303	
842	KAUPTHING BANK HF VARIABLE RATE BOND PERP	0	22,122,759	
843	LANDSBANKI ISLANDS HF VARIABLE RATE BOND PERP SERIES# EMTN	0	4,202,980	
844	XSTRATA FINANCE CANADA LTD 5.800% 20161115 SERIES# REGS	0	4,554,065	BBB+
845	ROYAL KPN NV 5.750% 20160318 SERIES# EMTN	0	7,663,461	BBB+
846	SAFEWAY LTD 6.000% 20170110 SERIES# EMTN	0	2,126,378	BBB+
847	BAA LTD 5.125% 20230215 SERIES# EMTN	0	222,968	BBB+
848	TELECOM ITALIA 6.375% 20190624 SERIES# EMTN	0	185,482	BBB+
849	BAA LTD 11.750% 20160331	0	12,117,496	BBB+
850	COMPASS GROUP PLC 7.125% 20100119	0	6,876,113	BBB+
851	BAA LTD 5.750% 20311210 SERIES# EMTN	0	4,111,081	BBB+
852	BAA LTD 5.750% 20131127 SERIES# EMTN	0	5,749,796	BBB+
853	BAA LTD 5.125% 20230215 SERIES# EMTN	0	6,913,745	BBB+
854	CRH AMERICA INC MAKE WHOLE CALL	0	9,593	BBB+
855	TELEFONICA SA 3.750% 20110202 SERIES# EMTN	0	8,827,830	BBB+
856	DAIMLERCHRYSLER NA HOLDING CORP 4.375% 20100316 SERIES# EMTn EMTN	0	12,285,185	BBB+
857	IF P&C INSURANCE LTD VARIABLE RATE BOND 20210330	0	11,155,112	BBB+
858	EXPERIAN FINANCE PLC 5.625% 20131212 SERIES# EMTN	0	20,551,520	BBB+
859	SLM CORP FRN 20110426 SERIES# EMTN	0	8,362,863	BBB+
860	SLM CORP FRN 20111115 SERIES# EMTN	0	10,260,679	BBB+
861	TELEFONICA EMISIONES SAU 5.888% 20140131 SERIES# EMTN	0	1,916,510	BBB+
862	SOUTH WALES ELECTRICITY PLC 9.250% 20201109	0	400,551	BBB+
863	BRITISH TELECOMMUNICATIONS PLC 5.750% 20281207	0	3,119,825	BBB+
864	TELEFONOS DE MEXICO SAB DE CV 5.500% 20150127	0	1,102,271	BBB+
865	TELEFONOS DE MEXICO SAB DE CV 5.500% 20150127	0	2,942,886	BBB+
866	TELEFONOS DE MEXICO SAB DE CV 4.750% 20100127	0	27,057,401	BBB+
867	SL FINANCE PLC VARIABLE RATE BOND 20220712	0	107,445	BBB+

	R	S	T	U
810	A3		Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt
811	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
812			Total Corporate Stocks & Options	Equities-US
813			Total Corporate Stocks & Options	Equities-US
814			Total Corporate Stocks & Options	Equities-US
815	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
816	B2		Total Corporate Stocks & Options	Equities-US
817	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
818	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
819	BAA1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
820	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
821	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
822	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
823	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
824	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
825	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
826	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
827	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
828	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
829	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
830	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
831	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
832	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
833	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
834	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
835	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
836	AA2		Total Corporate Stocks & Options	Foreign Equities
837	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
838	AA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
839	AA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
840	AA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
841	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
842	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
843	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
844	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
845	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
846	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
847	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
848	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
849	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
850	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
851	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
852	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
853	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
854	BAA1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
855	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
856	BAA1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
857	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
858	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
859	BAA1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
860	BAA1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
861	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
862	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
863	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
864	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
865	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
866	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
867	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other

	V	W	X	Y	Z
810	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	AAMJ	C1	C1
811	NON US-CORPORATE	CORPORATE	A	C2	C2
812	EQUITIES U.S.	EQUITY	COMMON STOCK	E1	
813	EQUITIES U.S.	EQUITY	COMMON STOCK	E1	
814	EQUITIES U.S.	EQUITY	COMMON STOCK	E1	
815	NON US-CORPORATE	CMO AGENCIES	GNMA	C2	C1
816	EQUITIES U.S.	EQUITY	COMMON STOCK	E1	
817	NON US-CORPORATE	CORPORATE	BBB	C1	G7
818	NON US-CORPORATE	CORPORATE	BBB	C1	EUROPE - NON G7
819	US CORPORATE BONDS	CORPORATE	BBB	C1	C1
820	NON US-CORPORATE	CONVERTIBLES	BBB+	C1	
821	NON US-CORPORATE	CORPORATE	BBB+	C1	C1
822	NON US-CORPORATE	CORPORATE	BBB+	C1	
823	NON US-CORPORATE	CORPORATE	BBB	C1	C1
824	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C1	EUROPE - NON G7
825	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C1	C1
826	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C1	C1
827	NON US-CORPORATE	CORPORATE	A	C2	G7
828	NON US-CORPORATE	CORPORATE	A	C2	C1
829	NON US-CORPORATE	CORPORATE	A	C2	G1
830	NON US-CORPORATE	CORPORATE	AAMJ	C1	G7
831	NON US-CORPORATE	CORPORATE	AAMJ	C1	C1
832	NON US-CORPORATE	CORPORATE	AAMJ	C1	C1
833	NON US-CORPORATE	CORPORATE	AAMJ	C1	G1
834	NON US-CORPORATE	CORPORATE	AAMJ	C1	
835	NON US-CORPORATE	CORPORATE - NON G7	AAMJ	C1	G7
836	NON US-EQUITIES	FUND UNITS	SR ASSET BACKED NOTES	C2	G7
837	NON US-CORPORATE	CORPORATE	AAMJ	C1	
838	NON US-CORPORATE	CORPORATE	AA	C2	C1
839	NON US-CORPORATE	CORPORATE - NON G7	AAMJ	C1	G1
840	NON US-CORPORATE	CORPORATE - NON G7	AAMJ	C1	EUROPE - NON G7
841	NON US-CORPORATE	CORPORATE - NON G7	BBB+MJ	C1	C1
842	NON US-CORPORATE	CORPORATE	A	C2	C1
843	NON US-CORPORATE	CORPORATE	A	C1	C1
844	NON US-CORPORATE	CORPORATE	BBB	C1	C1
845	NON US-CORPORATE	CORPORATE	BBB	C1	
846	NON US-CORPORATE	CORPORATE	BBB	C2	
847	NON US-CORPORATE	CORPORATE	BBB	C1	
848	NON US-CORPORATE	CORPORATE	BBB	C1	
849	NON US-CORPORATE	CORPORATE	BBB	C1	
850	NON US-CORPORATE	CORPORATE	BBB	C1	
851	NON US-CORPORATE	CORPORATE	BBB	C1	
852	NON US-CORPORATE	CORPORATE	BBB	C1	
853	NON US-CORPORATE	CORPORATE	BBB	C1	
854	US CORPORATE BONDS	CORPORATE	BBB	C1	C2
855	NON US-CORPORATE	CORPORATE	BBB	C1	C1
856	US CORPORATE BONDS	CORPORATE	BBB+	C1	G7
857	NON US-CORPORATE	CORPORATE	BBB	C1	C1
858	NON US-CORPORATE	CORPORATE	BBB	C1	C1
859	US CORPORATE BONDS	CORPORATE	BBB	C1	
860	US CORPORATE BONDS	CORPORATE	BBB+	C1	
861	NON US-CORPORATE	CORPORATE	BBB+	C1	
862	NON US-CORPORATE	CORPORATE	BBB	C1	
863	NON US-CORPORATE	CORPORATE	BBB	C1	
864	NON US-CORPORATE	CORPORATE	BBB	C1	EUROPE - NON G7
865	NON US-CORPORATE	CORPORATE	BBB	C1	G7
866	NON US-CORPORATE	CORPORATE	BBB	C1	G7
867	NON US-CORPORATE	CORPORATE	BBB	C1	C1

	A	B	C	D
868	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
869	ITS	0059	LB SPECIAL FINANCING INC.	0318
870	ITS	0059	LB SPECIAL FINANCING INC.	0318
871	ITS	0059	LB SPECIAL FINANCING INC.	0318
872	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
873	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
874	ITS	0059	LB SPECIAL FINANCING INC.	0318
875	ITS	0059	LB SPECIAL FINANCING INC.	0318
876	ITS	0059	LB SPECIAL FINANCING INC.	0318
877	ITS	0059	LB SPECIAL FINANCING INC.	0318
878	ITS	0059	LB SPECIAL FINANCING INC.	0318
879	ITS	0059	LB SPECIAL FINANCING INC.	0318
880	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
881	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
882	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
883	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
884	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
885	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
886	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
887	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
888	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
889	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
890	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
891	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
892	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
893	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
894	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
895	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
896	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
897	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
898	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
899	ITS	0000	LEHMAN BROTHERS INC.	0311
900	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
901	ITS	0059	LB SPECIAL FINANCING INC.	0318
902	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
903	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
904	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
905	ITS	0493	MABLE	0384
906	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
907	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
908	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
909	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
910	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
911	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
912	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
913	ITS	0059	LB SPECIAL FINANCING INC.	0318
914	ITS	0000	LEHMAN BROTHERS INC.	0311
915	ITS	0059	LB SPECIAL FINANCING INC.	0318
916	ITS	0059	LB SPECIAL FINANCING INC.	0318
917	ITS	0059	LB SPECIAL FINANCING INC.	0318
918	ITS	0059	LB SPECIAL FINANCING INC.	0318
919	ITS	0000	LEHMAN BROTHERS INC.	0311
920	ITS	0000	LEHMAN BROTHERS INC.	0311
921	ITS	0059	LB SPECIAL FINANCING INC.	0318
922	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
923	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
924	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
925	ITS	0000	LEHMAN BROTHERS INC.	0311

	E	F	G	H
868	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
869	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
870	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
871	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
872	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
873	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
874	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
875	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
876	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
877	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
878	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
879	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
880	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
881	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
882	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
883	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
884	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
885	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
886	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
887	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
888	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
889	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
890	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
891	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
892	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
893	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
894	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
895	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
896	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
897	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
898	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
899	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
900	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
901	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
902	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
903	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
904	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
905	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
906	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
907	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
908	SUM-FIXED INCOME	SUM AMERICAS	CDO	CDO AMERICAS
909	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD	HIGH YIELD PROP AMERICAS
910	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
911	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
912	SUM-FIXED INCOME	SUM ASIA	HIGH YIELD	HIGH YIELD - ASIA
913	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
914	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
915	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
916	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
917	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
918	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
919	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
920	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
921	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
922	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
923	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
924	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
925	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US

	I	J	K	L	M
868	076007525	010338499	XS0103338496		5315806
869	071000228	1NO900889	XS0301954771		25250907
870	0710039J8	1LU349803	XS0223715920		16088480
871	0710039J8	1LU463851	XS0244105283		18941405
872	074007675	1DE142097	XS0183747905		12304299
873	074007675	1HU142082	XS0161667315		10741506
874	071004071	1KY262772	XS0207754754		14317560
875	072000763	1IE432638	XS0239366239		18157875
876	072000763	1US321391	US81752AAE73	81752AAE7	15410846
877	072000763	1US321524	USG80492AD61		15410892
878	072000763	654654540	USG79470AB95		14458684
879	076003482	1IE432638	XS0239366239		18157875
880	076007525	835677758	XS0083567775		2780418
881	0720099V7	135369502	XS0085895935		3089349
882	0720099V7	1CH532916	XS0250709333		19648295
883	0720099V7	1LU082453	XS0170386998		11254277
884	076009349	1VG380869	USG69552AA80		16169919
885	076009349	3TK001653	USG6955FAA96		8877047
886	072008436	0093716A8	USY0606WBQ25		4568583
887	076002963	1KY470367	USG81051AA57		18981978
888	076002963	1TK012629	USJ81335AH45		8018499
889	076007434	1TK012629	USJ81335AH45		8018499
890	076009349	1HK306860	USY15085AA41		15055216
891	076009349	1VG265730	USG6955YAA85		14345180
892	076009398	0093716A8	USY0606WBQ25		4568583
893	0710017Z8	1JE509706	XS0232848399		17186913
894	076002963	1JP378357	USJ64480AC07		16801983
895	076007434	1JP378357	USJ64480AC07		16801983
896	076002963	1JP543984	XS0129863782		8158089
897	0710017Z8	1LU450585	XS0242047073		18718787
898	076009364	1IE937701	USG17465AA69		26035046
899	0730049X3	1US953201	XS0307840735		26035941
900	072004ZC1	1US953201	XS0307840735		26035941
901	071004FQ3	1GB403479	XS0235245205		17368610
902	0710017Z8	1GB698003	XS0270707283		21887968
903	0710017Z8	1GB773715	XS0279027154		22718058
904	074001462	018743278	XS0187432728		12602231
905	077009363	018743278	XS0187432728		12602231
906	0720097X5	352419766	XS0094626941		4289241
907	076007525	1LU827279	XS0288783979		23975942
908	078009982	161910AD6	USU19091AD65		7024995
909	077005486	161910AC8	USU19091AC82		7024994
910	072004Q07	1CO655412	US195325BJ38	195325BJ3	20916246
911	078000148	1CO655412	US195325BJ38	195325BJ3	20916246
912	0770039V5	1HK234237	XS0200792405		13720762
913	0710039D1	1LU293985	XS0212423221		14801706
914	0740057J2	1US916570	XS0304274599		25627784
915	0710039J8	1US916570	XS0304274599		25627784
916	072000763	1US321540	USG80492AF10		15410932
917	072000763	1US321565	USG80492AG92		15410933
918	0780012G8	1LU080747	XS0169896817		11220915
919	0740056Z7	1CA139446	US453258AN52	453258AN5	9623771
920	0740057G8	1CL049643	US29244TAB70	29244TAB7	1755083
921	071004FQ3	1GB550097	XS0254219735		19976141
922	072004Q07	1KY131944	US91911TAE38	91911TAE3	12198143
923	078000148	1KY131944	US91911TAE38	91911TAE3	12198143
924	078000148	29244TAD3	US29244TAD37	29244TAD3	3406759
925	0740057H6	3TK001653	USG6955FAA96		8877047

	N	O	P	Q
868	NATIONAL GRID GAS HOLDINGS PLC 7.000% 20241216	0	17,488,761	BBB+
869	TELENOR ASA 4.875% 20170529 SERIES# EMTN	0	1,237,604	BBB+
870	VTB CAPITAL SA FOR VNESHORBANK 6.250% 20350630 SERIES# REGS	0	140,379	BBB+
871	VTB CAPITAL SA FOR VNESHORBANK 4.250% 20160215 SERIES# EMTN	0	79,956,409	BBB+
872	HUNGARY GOVERNMENT INTERNATIONAL BOND 4.500% 20140129	0	1,298,030	BBB+
873	HUNGARY GOVERNMENT INTERNATIONAL BOND 4.500% 20130206	0	1,302,433	BBB+
874	BES FINANCE LTD VARIABLE RATE BOND PERP SERIES# EMTN	0	13,576,610	BBB+
875	TOPAZ FINANCE LTD FRN 20151220	0	111,583	BBB+
876	BARTON SPRINGS 2005-1	0	119,407	BBB+
877	BARTON SPRINGS 2005-1 6.850% 20101220 SERIES# B2**	0	11,430	BBB+
878	SUNSET PARK CDO LTD 6.400% 20091220 SERIES# REGS	0	35,598	BBB+
879	TOPAZ FINANCE LTD FRN 20151220	0	435,996	BBB+
880	NORTHUMBRIAN SERVICES LTD 6.875% 20230206	0	3,943,025	BBB+
881	CIBA SPECIALTY CHEMICALS PLC 6.500% 20130424 SERIES# EMTN	0	22,917,271	BBB
882	ADECCO FINANCIAL SERVICE BERMUDA LTD 4.500% 20130425	0	18,873,078	BBB
883	CIBA SPECIALTY CHEMICALS FINANCE LUXEMBO 4.875% 20180620	0	14,330,477	BBB
884	PCCW-HKT CAPITAL NO 3 LTD 5.250% 20150720 SERIES# REGS	0	4,506,840	BBB
885	PCCW HKT CAPITAL LTD 8.000% 20111115 SERIES# REGS	0	15,195,941	BBB
886	BANGKOK BANK PCL/HONG KONG 9.025% 20290315 SERIES# REGS	0	387,878	BBB
887	SHINSEI FINANCE CAYMAN LTD VARIABLE RATE BOND PERP SERIES# REGS	0	588,373	BBB
888	TAKEFUJI CORP SERIES# REGS 9.200% 20110415	0	12,825,105	BBB
889	TAKEFUJI CORP SERIES# REGS 9.200% 20110415	0	10,804,638	BBB
890	CHINATRUST COMMERCIAL BANK/HONG KONG VARIABLE RATE BOND PERP SERIES# REGS	0	12,756,191	BBB
891	PCI CAPITAL LTD 5.875% 20141217 SERIES# REGS	0	11,005,767	BBB
892	BANGKOK BANK PCL/HONG KONG 9.025% 20290315 SERIES# REGS	0	339,460	BBB
893	EFG HELLAS FUNDING LTD VARIABLE RATE BOND PERP SERIES# B	0	17,669,039	BBB
894	RESONA BANK LTD SERIES# REGS VARIABLE RATE BOND PERP	0	4,557,238	BBB
895	RESONA BANK LTD SERIES# REGS VARIABLE RATE BOND PERP	0	7,291,580	BBB
896	SANYO SHINPAN FINANCE CO LTD SERIES# EMTN 2.100% 20080530	0	818,669	BBB
897	GLENCORE FINANCE EUROPE SA 8.000% PERP SERIES# EMTN	0	23,288,500	BBB-
898	BW GROUP LTD 6.625% 20170628 SERIES# REGS	0	4,815,605	BBB-
899	RESIDENTIAL CAPITAL LLC FRN 20100927 SERIES# EMTN	0	1,731,817	BBB-
900	RESIDENTIAL CAPITAL LLC FRN 20100927 SERIES# EMTN	0	9,982,753	BBB-
901	RESOLUTION PLC VARIABLE RATE BOND PERP	0	10,336,866	BBB-
902	BEAZLEY GROUP PLC VARIABLE RATE BOND 20261017	0	5,833,856	BBB-
903	F&C ASSET MANAGEMENT PLC 6.750% 20261220	0	18,566,331	BBB-
904	WINDM FRN 20121126 SERIES# IIIX	0	1,863,528	BBB-
905	WINDM FRN 20121126 SERIES# IIIX	0	2,802,276	BBB-
906	ITV PLC 5.625% 20090302	0	317,521	BBB-
907	GLENCORE FINANCE EUROPE SA 6.500% 20190227 SERIES# EMTN	0	370,026	BBB-
908	COAST INVESTMENT GRADE 8.416% 20151017 SERIES# 1X	0	2,059,044	BBB-
909	COAST INVESTMENT GRADE FRN 20151017 SERIES# 1X	0	23,965,213	BBB-
910	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 20170127	0	2,891,001	BBB-
911	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 20170127	0	120,407	BBB-
912	TOWNGAS CHINA CO LTD 8.250% 20110923	0	28,075,568	BBB-
913	UBS LUXEMBOURG SA FOR SBERBANK VARIABLE RATE BOND 20150211	0	2,836,810	BBB-
914	LUKOIL INTERNATIONAL FINANCE BV 6.656% 20220607 SERIES# REGS	0	2,208,560	BBB-
915	LUKOIL INTERNATIONAL FINANCE BV 6.656% 20220607 SERIES# REGS	0	18,785,880	BBB-
916	BARTON SPRINGS 2005-1 8.000% 20101220 SERIES# C2**	0	7,420	BBB-
917	BARTON SPRINGS 2005-1 7.100% 20101220 SERIES# C3**	0	65,818	BBB-
918	CIR INTERNATIONAL SA 6.375% 20110110	0	1,465,671	BBB-
919	INCO LTD NOTE R/MD 7.75 05/15/2012	0	1,090,980	BBB
920	ENDESA-CHILE OVERSEAS CO 7.325% 20370201	0	783,882	BBB
921	ROYAL & SUN ALLIANCE INSURANCE GROUP VARIABLE RATE BOND PERP	0	9,905,939	BBB
922	VALE OVERSEAS LTD 8.250% 20340117	0	11,568,800	BBB
923	VALE OVERSEAS LTD 8.250% 20340117	0	15,914	BBB
924	EMPRESA NACIONAL DE ELECTRICIDAD SA/CHIL 7.750% 20080715	0	48,473	BBB
925	PCCW HKT CAPITAL LTD 8.000% 20111115 SERIES# REGS	0	15,214,706	BBB

	R	S	T	U
868	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
869	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
870	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
871	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
872	A2		Total Governments & Agencies	Foreign Governments @ Mkt
873	A2		Total Governments & Agencies	Foreign Governments @ Mkt
874	A1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
875			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
876			Total Corp. Obligations & Spot	US Corporates Bonds & Other
877			Total Corp. Obligations & Spot	US Corporates Bonds & Other
878			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
879			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
880			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
881	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
882	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
883	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
884	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
885	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
886	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
887	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
888	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
889	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
890	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
891	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
892	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
893	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
894	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
895	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
896			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
897	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
898	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
899	BA1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
900	BA1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
901			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
902			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
903			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
904	NR		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
905	NR		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
906	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
907	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
908	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
909	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
910	BA2		Total Governments & Agencies	Foreign Governments @ Mkt
911	BA2		Total Governments & Agencies	Foreign Governments @ Mkt
912	BA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
913	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
914	(P)BA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
915	(P)BA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
916			Total Corp. Obligations & Spot	US Corporates Bonds & Other
917			Total Corp. Obligations & Spot	US Corporates Bonds & Other
918			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
919	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
920	BAA3		Total Corp. Obligations & Spot	US Corporates Bonds & Other
921	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
922	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
923	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
924	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
925	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other

	V	W	X	Y	Z
868	NON US-CORPORATE	CORPORATE	BBB+	C1	
869	NON US-CORPORATE	CORPORATE	BBB+	C1	C1
870	NON US-CORPORATE	CORPORATE	BBB	C1	C1
871	NON US-CORPORATE	CORPORATE	BBB	C1	C1
872	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1	C1
873	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		C1	G1
874	NON US-CORPORATE	CORPORATE - NON G7	BBB+	C1	EUROPE - NON G7
875	NON US-CORPORATE	CORPORATE	BBB	C1	G7
876	US CORPORATE BONDS	CORPORATE	BBB	C1	EUROPE - NON G7
877	US CORPORATE BONDS	CORPORATE	BBB+MJ	C1	C1
878	NON US-CORPORATE	CORPORATE - NON G7	BBB+MJ	C1	EUROPE - NON G7
879	NON US-CORPORATE	CORPORATE	BBB	C1	C1
880	NON US-CORPORATE	CORPORATE	BBB+MJ	C1	
881	NON US-CORPORATE	CORPORATE	BBB	C1	E3
882	NON US-CORPORATE	CORPORATE	BBB	C1	C2
883	NON US-CORPORATE	CORPORATE	BBB	C1	C1
884	NON US-CORPORATE	CORPORATE	BBB	C1	G1
885	NON US-CORPORATE	CORPORATE	BBB	C1	C1
886	NON US-CORPORATE	CORPORATE	BBB	C1	C1
887	NON US-CORPORATE	CORPORATE - NON G7	BBB	C1	C1
888	NON US-CORPORATE	CORPORATE	BBB	C1	C1
889	NON US-CORPORATE	CORPORATE	BBB	C1	C1
890	NON US-CORPORATE	CORPORATE	BBB	C2	C1
891	NON US-CORPORATE	CORPORATE	BBB	C1	OTHERS
892	NON US-CORPORATE	CORPORATE	BBB	C1	G1
893	NON US-CORPORATE	CORPORATE	BBB	C1	C1
894	NON US-CORPORATE	CORPORATE	BBB	C1	C1
895	NON US-CORPORATE	CORPORATE	BBB	C1	C1
896	NON US-CORPORATE	CORPORATE	BBB	C1	C1
897	NON US-CORPORATE	CORPORATE	BBB-	C1	C1
898	NON US-CORPORATE	CORPORATE	BBB	C1	G1
899	US CORPORATE BONDS	CORPORATE	BB	C1	G1
900	US CORPORATE BONDS	CORPORATE	BB	C1	C1
901	NON US-CORPORATE	CORPORATE	BBB	C1	C1
902	NON US-CORPORATE	CORPORATE	BBB-MJ	C1	C1
903	NON US-CORPORATE	CORPORATE	BBB-MJ	C1	C1
904	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
905	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
906	NON US-CORPORATE	CORPORATE	BBB	C1	
907	NON US-CORPORATE	CORPORATE	BBB-	C1	
908	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	C2
909	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	C2
910	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2	C2
911	FOREIGN GOVTS	SOVEREIGNS - EUROBONDS		G2	C1
912	NON US-CORPORATE	CORPORATE	BB	C2	
913	NON US-CORPORATE	CORPORATE	BBB	C1	EUROPE - NON G7
914	NON US-CORPORATE	CORPORATE	OTH	C1	
915	NON US-CORPORATE	CORPORATE	OTH	C1	C1
916	US CORPORATE BONDS	CORPORATE	BBB-MJ	C1	G7
917	US CORPORATE BONDS	CORPORATE	BBB-MJ	C1	G7
918	NON US-CORPORATE	CORPORATE	BBB-MJ	C1	EUROPE - NON G7
919	NON US-CORPORATE	CORPORATE	BBB	C1	C1
920	US CORPORATE BONDS	CORPORATE	BBB	C1	C1
921	NON US-CORPORATE	CORPORATE	BBB	C1	C1
922	NON US-CORPORATE	CORPORATE	BBB	C1	C2
923	NON US-CORPORATE	CORPORATE	BBB	C1	C1
924	NON US-CORPORATE	CORPORATE	BBB	C1	C1
925	NON US-CORPORATE	CORPORATE	BBB	C1	

	A	B	C	D
926	ITS	0059	LB SPECIAL FINANCING INC.	0318
927	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
928	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
929	ITS	0000	LEHMAN BROTHERS INC.	0311
930	ITS	0059	LB SPECIAL FINANCING INC.	0318
931	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
932	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
933	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
934	ITS	0059	LB SPECIAL FINANCING INC.	0318
935	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
936	ITS	0059	LB SPECIAL FINANCING INC.	0318
937	ITS	0059	LB SPECIAL FINANCING INC.	0318
938	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
939	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
940	ITS	0000	LEHMAN BROTHERS INC.	0311
941	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
942	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
943	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
944	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
945	ITS	0059	LB SPECIAL FINANCING INC.	0318
946	ITS	0059	LB SPECIAL FINANCING INC.	0318
947	ITS	0059	LB SPECIAL FINANCING INC.	0318
948	ITS	0059	LB SPECIAL FINANCING INC.	0318
949	ITS	0059	LB SPECIAL FINANCING INC.	0318
950	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
951	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
952	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
953	ITS	0059	LB SPECIAL FINANCING INC.	0318
954	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
955	TMS	0000	LEHMAN BROTHERS INC.	0000
956	TMS	0000	LEHMAN BROTHERS INC.	0000
957	TMS	0000	LEHMAN BROTHERS INC.	0000
958	TMS	0000	LEHMAN BROTHERS INC.	0000
959	TMS	0000	LEHMAN BROTHERS INC.	0000
960	TMS	0000	LEHMAN BROTHERS INC.	0000
961	TMS	0000	LEHMAN BROTHERS INC.	0000
962	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
963	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
964	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
965	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
966	ITS	0059	LB SPECIAL FINANCING INC.	0318
967	ITS	0059	LB SPECIAL FINANCING INC.	0318
968	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
969	ITS	0059	LB SPECIAL FINANCING INC.	0318
970	ITS	0059	LB SPECIAL FINANCING INC.	0318
971	ITS	0059	LB SPECIAL FINANCING INC.	0318
972	ITS	0059	LB SPECIAL FINANCING INC.	0318
973	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
974	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
975	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
976	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
977	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
978	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
979	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
980	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
981	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
982	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
983	ITS	0183	LB INTERNATIONAL (EUROPE)	0302

	E	F	G	H
926	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
927	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
928	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
929	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
930	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
931	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
932	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
933	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
934	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
935	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
936	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
937	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
938	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
939	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
940	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
941	SUM-FIXED INCOME	SUM ASIA	HIGH YIELD	HIGH YIELD - ASIA
942	SUM-FIXED INCOME	SUM ASIA	HIGH YIELD	HIGH YIELD - ASIA
943	SUM-FIXED INCOME	SUM ASIA	HIGH YIELD	HIGH YIELD - ASIA
944	SUM-FIXED INCOME	SUM ASIA	HIGH YIELD	HIGH YIELD - ASIA
945	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
946	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
947	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
948	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
949	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
950	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
951	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
952	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
953	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
954	SUM-FIXED INCOME	SUM AMERICAS	HIGH YIELD	HIGH YIELD LATAM US
955	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
956	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
957	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
958	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
959	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
960	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER
961	PRINCIPAL INVESTING	SUM AMERICAS	GLOBAL PRINCIPAL STRAT	GPS AMERICAS TRADING
962	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
963	PRINCIPAL INVESTING	SUM EUROPE	GLOBAL PRINCIPAL STRAT	GPS EUROPE
964	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
965	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
966	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
967	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
968	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
969	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
970	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
971	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
972	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
973	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
974	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
975	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
976	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
977	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
978	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
979	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
980	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
981	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
982	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
983	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE

	I	J	K	L	M
926	072006CB3	1GB952004	XS0309774163		26262471
927	076007525	1GB147746	XS0188430721		12603497
928	074001363	021535505	XS0215355081		15072918
929	0740057P8	1US073059	US706451AF82	706451AF8	10984895
930	0710039H2	698751500	USG70333AC66		16180913
931	078000148	1US072853	XS0166205053		10982589
932	078000148	1US073059	US706451AF82	706451AF8	10984895
933	078000148	1US198740	USU70577AJ73		13207253
934	0710039J8	1LU099259	XS0176996956		11681499
935	076007525	1GB394868	XS0233131118		17097451
936	0710039J8	1LU420844	XS0237713226		17888303
937	0710039J8	1LU748053	XS0276455937	368266AD4	22536080
938	074001462	1GB647547	XS0261300932		20745650
939	0720099V7	008685AC3	US008685AC35	008685AC3	6610028
940	0740056Z7	008685AC3	US008685AC35	008685AC3	6610028
941	0770039V5	1KY750198	USG81043AA25		22574861
942	0770039V5	1KY750206	USG81043AB08		22574862
943	078007630	1KY750198	USG81043AA25		22574861
944	078007630	1KY750206	USG81043AB08		22574862
945	072000763	548981315	US228229AD23	228229AD2	15943543
946	0710039D1	1NL248357	XS0204868995		14067300
947	0710039D1	1NL551131	XS0253878051		19971138
948	0710039D1	1NL812376	XS0286431100		23706984
949	0710039D1	1NL885489	XS0298931287		24978719
950	078000148	1NL398756	XS0234488236		17312496
951	0710017Z8	1IN662895	XS0264045419		21144089
952	076009398	1IN662895	XS0264045419		21144089
953	0710039D1	1NL699716	XS0262468654		20845436
954	071002CY3	1MX227178	US05461YAB20	05461YAB2	12077668
955	93114200	A2443370	US0081901003	008190100	539764
956	93114200	H0820380	US4136191073	413619107	567130
957	93114200	H2574660	US4328481092	432848109	283963
958	93114200	M0050240	US5640551017	564055101	5205918
959	93114331	H2574660	US4328481092	432848109	283963
960	93114331	M0050240	US5640551017	564055101	5205918
961	93111399	H0820380	US4136191073	413619107	567130
962	0710017Z8	1GB343204	XS0222692328		15887031
963	0720099V7	1FR343670	FR0010206334		15845724
964	076005438	1GB941858	XS0308785665		26176700
965	076005438	1GB941866	XS0308787018		26176701
966	072000763	1US182595	USG3690SAB63		12937858
967	0710039J8	1NL889440	XS0208403823		14339914
968	072004D43	1JE078470	XS0168687100		11135985
969	072000763	1KY055770	XS0158348119		10420476
970	072006P94	1IE907811	XS0302274682		25516140
971	0740081X1	1IE380415	XS0229015168		16821574
972	074008244	1FR352721	FR0010216481		16113542
973	0710019M5	1NO927932	XS0302886881		25527111
974	0710019M5	1SE679509	XS0256141515		20666832
975	0710029F8	1FR352721	FR0010216481		16113542
976	074007667	1ES887231	ES0413860026		15823062
977	074007667	1ES937234	ES0414840308		26034527
978	074007667	1ES948041	ES0413211105		17046208
979	074007675	1ES112663	ES0413211022		10181734
980	074007675	1ES640697	ES0414950669		20635805
981	074007675	1ES675214	ES0413900137		21527788
982	074007675	1ES731983	ES0413211162		22354444
983	074007675	1ES887231	ES0413860026		15823062

	N	O	P	Q
926	CURL PLC FRN 20211217 SERIES# 1	0	0	BBB
927	MARKS & SPENCER PLC 5.625% 20140324 SERIES# EMTN	0	1,253,902	BBB
928	PERMANENT FINANCING PLC FRN 20420610 SERIES# 7	0	4,598,190	BBB
929	PEMEX PROJECT FUNDING MASTER TRUST 8.000% 20111115	0	2,536,412	BBB
930	PETROLEUM EXPORT LTD 5.265% 20110615 SERIES# REGS	0	15,470,659	BBB
931	PEMEX PROJECT FUNDING MASTER TRUST 6.625% 20100404 SERIES# REGS	0	85,369	BBB
932	PEMEX PROJECT FUNDING MASTER TRUST 8.000% 20111115	0	240,282	BBB
933	***PEMEX PROJECT FDG MASTER TRUST REG S SR UNSECD NTS R/MD 6.66 06/15/2010	0	330,364	BBB
934	GAZ CAPITAL FOR GAZPROM 7.800% 20100927	0	223,438,405	BBB
935	BSKYB FINANCE UK PLC 5.750% 20171020 SERIES# REGS	0	799,987	BBB
936	GAZ CAPITAL FOR GAZPROM 4.560% 20121209 SERIES# EMTn EMTN	0	65,610,496	BBB
937	GAZ CAPITAL FOR GAZPROM 5.136% 20170322 SERIES# REGS	0	449,519	BBB
938	WINDERMERE CMBS FRN 20150420 SERIES# X	0	6,459,558	BBB
939	AHOLD FINANCE USA INC MAKE WHOLE CALL	0	2,136,409	BB+
940	AHOLD FINANCE USA INC MAKE WHOLE CALL	0	3,804,746	BB+
941	SHIMAO PROPERTY HOLDINGS LTD FRN 20111201 SERIES# REGS	0	8,731,980	BB+
942	SHIMAO PROPERTY HOLDINGS LTD 8.000% 20161201 SERIES# REGS	0	1,464,448	BB+
943	SHIMAO PROPERTY HOLDINGS LTD FRN 20111201 SERIES# REGS	0	3,492,792	BB+
944	SHIMAO PROPERTY HOLDINGS LTD 8.000% 20161201 SERIES# REGS	0	226,989	BB+
945	CROWN CITY CDO LTD FRN 20101220 SERIES# 1A 144A	0	53,526	BB+
946	KAZKOMMERTS INTERNATIONAL BV 7.000% 20091103 SERIES# REGS	0	421,943	BB+
947	HSBK EUROPE BV 7.750% 20130513 SERIES# REGS	0	478,169	BB+
948	KAZKOMMERTS INTERNATIONAL BV 6.875% 20170213 SERIES# EMTN	0	523,033	BB+
949	HSBK EUROPE BV 7.250% 20170503 SERIES# REGS	0	465,402	BB+
950	KAZKOMMERTS INTERNATIONAL BV 8.000% 20151103 SERIES# REGS	0	313,857	BB+
951	AXIS BANK LTD VARIABLE RATE BOND 20210812	0	8,942,833	BB-
952	AXIS BANK LTD VARIABLE RATE BOND 20210812	0	493,938	BB-
953	KAZKOMMERTS FINANCE 2 BV VARIABLE RATE BOND 20160727	0	16,703,854	BB-
954	AXTEK SAB DE CV 11.000% 20131215	0	2,057,529	BB-
955	AFFILIATED COMPUTER SERVICES INC-CL A	0	46,573,681	B+
956	HARRAHS ENTERTAINMENT INC	0	57,691,308	B
957	HILTON HOTELS CORP	0	31,876,695	B
958	MANOR CARE INC NEW	0	4,350,743	B
959	HILTON HOTELS CORP	0	10,625,565	B
960	MANOR CARE INC NEW	0	4,685,415	B
961	HARRAHS ENTERTAINMENT INC	0	229,117	B
962	INVESTEC TIER I UK LP PLC VARIABLE RATE BOND PERP	0	14,564,450	
963	VALEO SA 3.750% 20130624 SERIES# EMTN	0	20,214,273	
964	ICICI BANK UK PLC FRN 20160711 SERIES# EMTN	0	24,187,211	
965	ICICI BANK UK PLC FRN 20160731 SERIES# EMTN	0	21,323,394	
966	FULLERTON DRIVE CDO LTD 8.000% 20141220 SERIES# 1X	0	11,872	
967	VTB EUROPE FINANCE BV FRN 20080107 SERIES# EMTN	0	1,291,843	
968	OLD MUTUAL CAPITAL FUNDING LP 8.000% PERP	0	971,281	
969	ASIA IG CDO LTD FRN 20071120 SERIES# A	0	461,847	
970	RUBY FINANCE PLC 0.000% 20120627 SERIES# 2007-6	0	1,279,436	
971	RUBY FINANCE PLC FRN 20100920 SERIES# 2005-1	0	3,490,428	
972	FRANCE GOVERNMENT BOND OAT 3.000% 20151025	0	151,988	
973	KOMMUNALBANKEN AS 5.125% 20120530 SERIES# EMTN	0	480,625	
974	KOMMUNINVEST 5.375% 20110615 SERIES# EMTN	0	38,837,575	
975	FRANCE GOVERNMENT BOND OAT 3.000% 20151025	0	5,757,097	
976	BANCO SABADELL SA 3.250% 20150615 SERIES# 1	0	11,620,749	
977	CAIXA D'ESTALVIS DE CATALUNYA 4.875% 20170629	0	77,619,472	
978	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.500% 20201007	0	11,135,327	
979	BANCO BILBAO VIZCAYA ARGENTARIA SA 4.250% 20070926	0	1,280,084	
980	CAJA DE AHORROS Y MONTE DE PIEDAD DE MAD 4.250% 20160705 SERIES# DMTN	0	6,231,921	
981	BANCO SANTANDER CENTRAL HISPANO SA 3.750% 20110908 SERIES# 13	0	19,362,714	
982	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.750% 20111123	0	1,023,219	
983	BANCO SABADELL SA 3.250% 20150615 SERIES# 1	0	87,898	

	R	S	T	U
926	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
927	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
928	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
929	BAA1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
930	BAA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
931	BAA1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
932	BAA1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
933	BAA1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
934	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
935	(P)BA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
936	(P)A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
937	(P)A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
938			Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
939	BAA3		Total Corp. Obligations & Spot	US Corporates Bonds & Other
940	BAA3		Total Corp. Obligations & Spot	US Corporates Bonds & Other
941	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
942	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
943	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
944	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
945	BAA2		Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt
946	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
947	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
948	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
949	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
950	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
951	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
952	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
953	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
954	BA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
955			Total Corporate Stocks & Options	Equities-US
956			Total Corporate Stocks & Options	Equities-US
957			Total Corporate Stocks & Options	Equities-US
958			Total Corporate Stocks & Options	Equities-US
959			Total Corporate Stocks & Options	Equities-US
960			Total Corporate Stocks & Options	Equities-US
961			Total Corporate Stocks & Options	Equities-US
962	BAA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
963	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
964	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
965	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
966	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
967	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
968	BAA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
969	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
970	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
971	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
972	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
973	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
974	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
975	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
976	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
977	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
978	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
979	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
980	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
981	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
982	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
983	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other

	V	W	X	Y	Z
926	NON US-CORPORATE	CMO AGENCIES	GNMA	C2	G7
927	NON US-CORPORATE	CORPORATE	BBB	C1	
928	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
929	US CORPORATE BONDS	CORPORATE	BBB	C1	EUROPE - NON G7
930	NON US-CORPORATE	CORPORATE	BBB	C1	C1
931	US CORPORATE BONDS	CORPORATE	BBB	C1	C1
932	US CORPORATE BONDS	CORPORATE	BBB	C1	C1
933	US CORPORATE BONDS	CORPORATE	BBB	C1	C1
934	NON US-CORPORATE	CORPORATE	BBB	C1	C1
935	NON US-CORPORATE	CORPORATE	OTH	C1	
936	NON US-CORPORATE	CORPORATE	OTHER	C1	C1
937	NON US-CORPORATE	CORPORATE	OTH	C1	C1
938	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
939	US CORPORATE BONDS	CORPORATE	BB	C2	C2
940	US CORPORATE BONDS	CORPORATE	BB	C2	C2
941	NON US-CORPORATE	CORPORATE	BB	C2	
942	NON US-CORPORATE	CORPORATE - NON G7	BB	C2	
943	NON US-CORPORATE	CORPORATE	BB	C2	
944	NON US-CORPORATE	CORPORATE - NON G7	BB	C2	
945	MORTGAGE-BACKED SEC. AT MARKET	PRIVATE LABEL	BB	C2	EUROPE - NON G7
946	NON US-CORPORATE	CORPORATE	BB	C2	EUROPE - NON G7
947	NON US-CORPORATE	CORPORATE	BB	C2	C2
948	NON US-CORPORATE	CORPORATE	BB	C2	G1
949	NON US-CORPORATE	CORPORATE	BB	C2	C1
950	NON US-CORPORATE	CORPORATE	BB	C2	C2
951	NON US-CORPORATE	CORPORATE - NON G7	B	C2	C1
952	NON US-CORPORATE	CORPORATE - NON G7	B	C2	C1
953	NON US-CORPORATE	CORPORATE	B	C2	G1
954	NON US-CORPORATE	CORPORATE - NON G7	B	C2	C2
955	EQUITIES U.S.	EQUITY	CLASS DESTINATION	E1	
956	EQUITIES U.S.	EQUITY	COMMON STOCK	E1	
957	EQUITIES U.S.	EQUITY	COMMON STOCK	E1	
958	EQUITIES U.S.	EQUITY	COMMON STOCK	E1	
959	EQUITIES U.S.	EQUITY	COMMON STOCK	E1	
960	EQUITIES U.S.	EQUITY	COMMON STOCK	E1	
961	EQUITIES U.S.	EQUITY	COMMON STOCK	E1	
962	NON US-CORPORATE	CORPORATE	BBB-MJ	C1	C1
963	NON US-CORPORATE	CORPORATE	BBB	C1	C1
964	NON US-CORPORATE	CORPORATE	BBBMJ	C2	C1
965	NON US-CORPORATE	CORPORATE	BBBMJ	C2	EUROPE - NON G7
966	NON US-CORPORATE	CMO AGENCIES	GNMA	C2	G7
967	NON US-CORPORATE	CORPORATE	BBBMJ	C1	C1
968	NON US-CORPORATE	CORPORATE	BBB	C2	
969	NON US-CORPORATE	CORPORATE - NON G7	AAAMJ	C2	EUROPE - NON G7
970	NON US-CORPORATE	CORPORATE	AAAMJ	C1	G1
971	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	C2
972	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7	C1
973	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
974	NON US-CORPORATE	CORPORATE	AAA	C1	C1
975	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7	G7
976	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
977	NON US-CORPORATE	CORPORATE	AAAMJ	C2	C1
978	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
979	NON US-CORPORATE	CORPORATE	AAA	C2	G7
980	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
981	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
982	NON US-CORPORATE	CORPORATE	AAAMJ	C1	EUROPE - NON G7
983	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1

	A	B	C	D
984	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
985	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
986	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
987	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
988	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
989	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
990	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
991	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
992	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
993	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
994	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
995	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
996	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
997	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
998	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
999	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1000	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1001	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1002	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1003	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1004	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1005	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1006	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1007	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1008	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1009	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1010	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1011	MTS	0000	LEHMAN BROTHERS INC.	G
1012	MTS	0000	LEHMAN BROTHERS INC.	G
1013	MTS	0000	LEHMAN BROTHERS INC.	G
1014	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1015	ITS	0000	LEHMAN BROTHERS INC.	0311
1016	ITS	0059	LB SPECIAL FINANCING INC.	0318
1017	ITS	0059	LB SPECIAL FINANCING INC.	0318
1018	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1019	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1020	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1021	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1022	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1023	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1024	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1025	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1026	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1027	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1028	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1029	ITS	0059	LB SPECIAL FINANCING INC.	0318
1030	ITS	0059	LB SPECIAL FINANCING INC.	0318
1031	ITS	0059	LB SPECIAL FINANCING INC.	0318
1032	ITS	0059	LB SPECIAL FINANCING INC.	0318
1033	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1034	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1035	ITS	0059	LB SPECIAL FINANCING INC.	0318
1036	ITS	0059	LB SPECIAL FINANCING INC.	0318
1037	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1038	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1039	ITS	0059	LB SPECIAL FINANCING INC.	0318
1040	ITS	0059	LB SPECIAL FINANCING INC.	0318
1041	ITS	0059	LB SPECIAL FINANCING INC.	0318

	E	F	G	H
984	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
985	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
986	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
987	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
988	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
989	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
990	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
991	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
992	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
993	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
994	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
995	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
996	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
997	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
998	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
999	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1000	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1001	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1002	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1003	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1004	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1005	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1006	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1007	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1008	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1009	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
1010	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
1011	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1012	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1013	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1014	SUM-FIXED INCOME	SUM EUROPE	SECURITIZED PRODUCTS	SP EUROPE-TRADING
1015	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US
1016	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
1017	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
1018	SUM-FIXED INCOME	SUM EUROPE	FID CORPORATE	FID CORPORATE EUROPE
1019	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1020	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1021	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1022	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1023	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1024	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1025	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1026	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1027	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1028	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1029	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
1030	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1031	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1032	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
1033	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1034	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1035	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
1036	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1037	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1038	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1039	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
1040	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
1041	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE

	I	J	K	L	M
984	076004589	1FR352721	FR0010216481		16113542
985	076008267	1ES112663	ES0413211022		10181734
986	076008267	1FR352721	FR0010216481		16113542
987	076008275	1ES823293	ES0349045007		23768343
988	076008275	1ES876770	ES0414950685		24708322
989	076008275	1ES937234	ES0414840308		26034527
990	076008275	1ES948041	ES0413211105		17046208
991	072004FQ2	1FR188117	XS0192260007		13025006
992	072004FQ2	1GB216954	XS0197244253		13403620
993	072004FQ2	1GB226243	XS0199772004		13580932
994	072004FQ2	1GB260101	XS0207256560		14287984
995	072004FQ2	1GB276511	XS0210081922		14565847
996	072004FQ2	1GB296758	XS0213049132		14833902
997	072004FQ2	1GB301277	XS0214092271		14997668
998	072004FQ2	1GB358806	XS0225729119		16282312
999	072004FQ2	1GB381170	XS0230489659		16830234
1000	072004FQ2	1LU154955	XS0190064419		12861116
1001	072004YY4	1GB298036	XS0213319618		14845101
1002	076008762	1FR188117	XS0192260007		13025006
1003	076008762	1GB216954	XS0197244253		13403620
1004	076008762	1GB232001	XS0201131116		13702688
1005	076008762	1GB260101	XS0207256560		14287984
1006	076008762	1GB306102	XS0215080044		15049467
1007	076008762	1GB358806	XS0225729119		16282312
1008	076008762	1GB367682	XS0227408902		16440553
1009	072009616	1GB976011	XS0311590169		26968781
1010	072004DL5	1GB970196	XS0307254259		26804739
1011	G1LW	912828GR5	US912828GR58	912828GR5	25110132
1012	GAM0	912828GR5	US912828GR58	912828GR5	25110132
1013	GAZO	912828GR5	US912828GR58	912828GR5	25110132
1014	074001363	1IE836358	XS0260595185		20716651
1015	0740058S1	4385609C0	GB0004355383		182796
1016	072000763	1KY055796	XS0158349430		10420486
1017	0720028Q4	1NL968749	XS0312467417		26632082
1018	072008402	1AT929451	XS0307006436		25830262
1019	072004FQ2	1IE321153	XS0218098373		15408301
1020	072004FQ2	1LU153924	XS0189997140		12859567
1021	072004YY4	1AT103412	XS0177885158		11771602
1022	072004YY4	1LU317750	XS0217335396		15287986
1023	076008762	1AT103412	XS0177885158		11771602
1024	076008762	1LU317750	XS0217335396		15287986
1025	074007675	1DE971016	DE000A0NKUD2		26013934
1026	072004FQ2	1AU556617	XS0255150996		20040380
1027	073001919	1FR965225	XS0293843636		24392439
1028	073001919	1SE956964	XS0283294402		23350827
1029	0740081X1	1GB651184	XS0259167947		20810391
1030	077008464	1LU911354	XS0303426661		25542493
1031	0780012D5	1LU911354	XS0303426661		25542493
1032	0710039J8	1LU903617	XS0220030976		15587042
1033	072004D43	1FR237286	XS0082367805		13857126
1034	074007121	1GB334294	XS0213115370		14837042
1035	072000763	1US182579	USG3690SAA80		12937844
1036	071004071	1ES470889	ES0214977102		19042819
1037	0720097R8	879934230	XS0087993423		3317704
1038	074007121	1DE834081	XS0290135358		24073741
1039	072000763	150577773	XS0150577772		9862799
1040	072000763	1DE753793	XS0278997068		22674901
1041	072000763	1LU086561	XS0172064940		11378114

	N	O	P	Q
984	FRANCE GOVERNMENT BOND OAT 3.000% 20151025	0	48,489,722	
985	BANCO BILBAO VIZCAYA ARGENTARIA SA 4.250% 20070926	0	48,718	
986	FRANCE GOVERNMENT BOND OAT 3.000% 20151025	0	575,911	
987	IM CEDULAS 10 4.500% 20220221	0	11,287,993	
988	CAJA MADRID SD FINANCE BV 4.500% 20220426	0	16,179,981	
989	CAIXA D'ESTALVIS DE CATALUNYA 4.875% 20170629	0	650,583	
990	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.500% 20201007	0	390,336	
991	IXIS CORPORATE & INVESTMENT BANK VARIABLE RATE BOND 20110524 SERIES# EMTN	0	91,669	
992	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20080723 SERIES# EMTN	0	584,263	
993	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140909 SERIES# EMTN	0	64,484	
994	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20091229 SERIES# EMTN	0	63,394	
995	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20200128 SERIES# EMTN	0	41,687	
996	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20120308 SERIES# EMTN	0	87,238	
997	ROYAL BANK OF SCOTLAND PLC VARIABLE RATE BOND 20200318 SERIES# EMTN	0	338,802	
998	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200817 SERIES# EMTN	0	149,330	
999	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20101014 SERIES# EMTN	0	44,779	
1000	BANQUE ET CAISSE D'EPARGNE DE L'ETAT VARIABLE RATE BOND 20140430 SERIES# EMTN	0	42,347	
1001	ROYAL BANK OF SCOTLAND PLC VARIABLE RATE BOND 20150303 SERIES# EMTN	0	183,458	
1002	IXIS CORPORATE & INVESTMENT BANK VARIABLE RATE BOND 20110524 SERIES# EMTN	0	550,013	
1003	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20080723 SERIES# EMTN	0	1,143,485	
1004	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140927 SERIES# EMTN	0	106,044	
1005	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20091229 SERIES# EMTN	0	470,927	
1006	ROYAL BANK OF SCOTLAND PLC/THE FRN 20100330 SERIES# EMTN	0	567,328	
1007	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200817 SERIES# EMTN	0	149,330	
1008	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20080906 SERIES# EMTN	0	616,217	
1009	WINDM FRN 20170424 SERIES# X	0	210,180,931	
1010	EUROSAIL PLC FRN 20400417 SERIES# NL1X	0	0	
1011	U S TREASURY NOTE	0	20,828,340	
1012	U S TREASURY NOTE	0	5,377,609	
1013	U S TREASURY NOTE	0	494,687	
1014	EMERALD MORTGAGES PLC FRN 20480715 SERIES# 4	0	1,281,128	
1015	HONGKONG & SHANGHAI BANKING CORP LTD/THE FRN PERP SERIES# 2H	0	4,580,394	
1016	ASIA IG CDO LTD FRN 20071120 SERIES# B	0	133,817	
1017	GROSVENOR PLACE CLO BV FRN 20131028 SERIES# B	0	26,732,076	
1018	RAIFFEISEN ZENTRALBANK OESTERREICH AG FRN 20120625 SERIES# EMTN	0	32,062,016	
1019	BANK OF IRELAND VARIABLE RATE BOND 20090504 SERIES# EMTN	0	74,363	
1020	FORTIS BANQUE LUXEMBOURG SA VARIABLE RATE BOND 20090413 SERIES# EMTN	0	169,200	
1021	KOMMUNALKREDIT AUSTRIA AG VARIABLE RATE BOND 20071024	0	156,892	
1022	FORTIS BANQUE LUXEMBOURG SA VARIABLE RATE BOND 20150505 SERIES# EMTN	0	53,876	
1023	KOMMUNALKREDIT AUSTRIA AG VARIABLE RATE BOND 20071024	0	491,825	
1024	FORTIS BANQUE LUXEMBOURG SA VARIABLE RATE BOND 20150505 SERIES# EMTN	0	43,101	
1025	BERLIN LAND 4.875% 20170626 SERIES# 230	0	33,037,922	
1026	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20210613 SERIES# EMTN	0	26,886	
1027	CREDIT AGRICOLE SA/LONDON FRN 20081002 SERIES# EMTN	0	19,321,982	
1028	SWEDBANK HYPOTEK AB FRN 20080722 SERIES# EMTN	0	8,991,670	
1029	RUBY FINANCE PLC FRN 20131220 SERIES# 5	0	19,635,760	
1030	ESPIRITO SANTO FINANCIAL GROUP SA VARIABLE RATE BOND PERP	0	5,964,266	
1031	ESPIRITO SANTO FINANCIAL GROUP SA VARIABLE RATE BOND PERP	0	11,391,749	
1032	KUZNETSKI CAPITAL FOR BANK OF MOSCOW 7.375% 20101126 SERIES# REGS	0	3,780,715	
1033	AXA SA FRN PERP SERIES# \$	0	380,913	
1034	INVESTEC FINANCE PLC 5.250% 20080225 SERIES# EMTN	0	2,032,365	
1035	FULLERTON DRIVE CDO LTD 6.500% 20141220 SERIES# 1X	0	30,128	
1036	CAJA DE AHORROS DE VALENCIA CASTELLON Y VARIABLE RATE BOND PERP	0	566,147	
1037	BRADFORD & BINGLEY PLC 6.625% 20230616 SERIES# EMTN	0	1,089,024	
1038	BAYERNLB CAPITAL TRUST I VARIABLE RATE BOND PERP	0	1,913,408	
1039	HSH NORDBANK AG FRN 20120708 EMTN	0	12,829,937	
1040	EUROHYPO AG EUROPAISCHE HYPOTHEKENBANK D FRN 20140620 MTN	0	18,728,560	
1041	BANQUE GENERALE DU LUXEMBOURG SA 5.750% 20090127 SERIES# 611 EMTN	0	2,199	

	R	S	T	U
984	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
985	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
986	AAA		Total Governments & Agencies	Foreign Governments @ Mkt
987	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
988	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
989	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
990	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
991	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
992	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
993	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
994	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
995	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
996	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
997	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
998	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
999	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1000	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1001	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1002	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1003	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1004	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1005	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1006	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1007	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1008	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1009	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1010	AAA		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1011	AAA		Total Governments & Agencies	US Governments @ Mkt
1012	AAA		Total Governments & Agencies	US Governments @ Mkt
1013	AAA		Total Governments & Agencies	US Governments @ Mkt
1014	AA3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1015	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1016	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1017	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1018	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1019	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1020	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1021	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1022	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1023	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1024	AA2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1025	AA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1026	AA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1027	AA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1028	AA1		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1029	A3		Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt
1030	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1031	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1032	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1033	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1034	A3		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1035	A2		Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt
1036	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1037	A2		Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1038	A1		Total Corp. Obligations & Spot	US Corporates Bonds & Other
1039		NR. Similar HSH Finance debt Fitch - AAA, Moody's AA3	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1040		NR. Similar Eurohypo debt Moody's AAA	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1041		NR. Similar BG du Lux debt Moody's AAA	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other

	V	W	X	Y	Z
984	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7	C1
985	NON US-CORPORATE	CORPORATE	AAA	C2	C1
986	FOREIGN GOVTS	GOVERNMENTS	AAAMJ	G7	C1
987	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
988	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
989	NON US-CORPORATE	CORPORATE	AAAMJ	C2	G7
990	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
991	NON US-CORPORATE	CORPORATE	AAA	C2	G7
992	NON US-CORPORATE	CORPORATE	AAAMJ	C2	C1
993	NON US-CORPORATE	CORPORATE	AAAMJ	C2	C1
994	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
995	NON US-CORPORATE	CORPORATE	AAA	C1	C1
996	NON US-CORPORATE	CORPORATE	AAA	C1	G7
997	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
998	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C2
999	NON US-CORPORATE	CORPORATE	AAA	C1	G7
1000	NON US-CORPORATE	CORPORATE	AAAMJ	C2	C1
1001	NON US-CORPORATE	CORPORATE	AAAMJ	C1	G7
1002	NON US-CORPORATE	CORPORATE	AAA	C2	G7
1003	NON US-CORPORATE	CORPORATE	AAAMJ	C2	C1
1004	NON US-CORPORATE	CORPORATE	AAAMJ	C1	C1
1005	NON US-CORPORATE	CORPORATE	AAAMJ	C1	G7
1006	NON US-CORPORATE	CORPORATE	AAA	C1	G7
1007	NON US-CORPORATE	CORPORATE	AAAMJ	C1	EUROPE - NON G7
1008	NON US-CORPORATE	CORPORATE	AAAMJ	C1	G7
1009	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
1010	NON US-CORPORATE	CMO AGENCIES	GNMA	C2	
1011	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1	
1012	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1	
1013	U.S. GOV'T OBLIG	TREASURIES	NOTES	G1	
1014	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
1015	NON US-CORPORATE	CORPORATE	AA	C2	G1
1016	NON US-CORPORATE	CORPORATE - NON G7	AAMJ	C2	G7
1017	NON US-CORPORATE	CORPORATE	AAMJ	C2	G7
1018	NON US-CORPORATE	CORPORATE	AAMJ	C1	OTHERS
1019	NON US-CORPORATE	CORPORATE	AAMJ	C1	C1
1020	NON US-CORPORATE	CORPORATE	AA	C2	EUROPE - NON G7
1021	NON US-CORPORATE	CORPORATE	AA	C2	C1
1022	NON US-CORPORATE	CORPORATE	AAMJ	C1	C1
1023	NON US-CORPORATE	CORPORATE	AA	C2	C1
1024	NON US-CORPORATE	CORPORATE	AAMJ	C1	C1
1025	NON US-CORPORATE	CORPORATE	AAMJ	C1	C1
1026	NON US-CORPORATE	CORPORATE - NON G7	AAMJ	C1	G7
1027	NON US-CORPORATE	CORPORATE	AAMJ	C1	
1028	NON US-CORPORATE	CORPORATE	AAMJ	C1	
1029	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	BBB	C1	G1
1030	NON US-CORPORATE	CORPORATE - NON G7	BBB+MJ	C1	C1
1031	NON US-CORPORATE	CORPORATE - NON G7	BBB+MJ	C1	C1
1032	NON US-CORPORATE	CORPORATE	BBB+MJ	C2	C1
1033	NON US-CORPORATE	CORPORATE	BBB+MJ	C2	
1034	NON US-CORPORATE	CORPORATE	BBB	C1	
1035	MORTGAGE-BACKED SEC. AT MARKET	ASSET BACKS	A	C2	G7
1036	NON US-CORPORATE	CORPORATE	AMJ	C1	C1
1037	NON US-CORPORATE	CORPORATE	A	C1	
1038	US CORPORATE BONDS	CORPORATE	AMJ	C1	
1039	NON US-CORPORATE	CORPORATE	NR	C2	EUROPE - NON G7
1040	NON US-CORPORATE	CORPORATE	NR	C2	C1
1041	NON US-CORPORATE	CORPORATE	NO RATING	C2	G7

	A	B	C	D
1042	ITS	0059	LB SPECIAL FINANCING INC.	0318
1043	ITS	0059	LB SPECIAL FINANCING INC.	0318
1044	ITS	0059	LB SPECIAL FINANCING INC.	0318
1045	ITS	0059	LB SPECIAL FINANCING INC.	0318
1046	ITS	0059	LB SPECIAL FINANCING INC.	0318
1047	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1048	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1049	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1050	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1051	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1052	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1053	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1054	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1055	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1056	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1057	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1058	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1059	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1060	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1061	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1062	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1063	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1064	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1065	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1066	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1067	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1068	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1069	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1070	MTS	0059	LB SPECIAL FINANCING INC.	6
1071	ITS	0000	LEHMAN BROTHERS INC.	0311
1072	ITS	0000	LEHMAN BROTHERS INC.	0311
1073	ITS	0000	LEHMAN BROTHERS INC.	0311
1074	ITS	0000	LEHMAN BROTHERS INC.	0311
1075	ITS	0000	LEHMAN BROTHERS INC.	0311
1076	ITS	0061	LEHMAN BROTHERS FINANCE S.A.	0310
1077	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
1078	ITS	0083	LEHMAN BROTHERS JAPAN INC.	0316
1079	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1080	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1081	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1082	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1083	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1084	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1085	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1086	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1087	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1088	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1089	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1090	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1091	MTS	0000	LEHMAN BROTHERS INC.	G
1092	MTS	0059	LB SPECIAL FINANCING INC.	6
1093	MTS	0059	LB SPECIAL FINANCING INC.	6
1094	MTS	0059	LB SPECIAL FINANCING INC.	6
1095	MTS	0059	LB SPECIAL FINANCING INC.	6
1096	MTS	0059	LB SPECIAL FINANCING INC.	6
1097	MTS	0059	LB SPECIAL FINANCING INC.	6
1098	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
1099	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367

	E	F	G	H
1042	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
1043	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
1044	SUM-FIXED INCOME	SUM EUROPE	CDO	CDO - EUROPE
1045	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1046	SUM-FIXED INCOME	SUM EUROPE	HIGH YIELD	HIGH YIELD EEMEA
1047	SUM-FIXED INCOME	SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE LATAM US
1048	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1049	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1050	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1051	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1052	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1053	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1054	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1055	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1056	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1057	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1058	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1059	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1060	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1061	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1062	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1063	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1064	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1065	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1066	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1067	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1068	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
1069	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
1070	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1071	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
1072	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
1073	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
1074	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
1075	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
1076	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
1077	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
1078	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	GOVERNMENTS ASIA
1079	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	RATES DERIVATIVES ASIA
1080	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	RATES DERIVATIVES ASIA
1081	SUM-FIXED INCOME	SUM ASIA	GLOBAL RATES	RATES DERIVATIVES ASIA
1082	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
1083	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
1084	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
1085	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1086	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
1087	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
1088	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
1089	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
1090	SUM-FIXED INCOME	SUM EUROPE	REAL ESTATE	REAL ESTATE-EUROPE
1091	SUM-FIXED INCOME	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS
1092	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1093	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1094	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1095	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1096	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1097	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	RATES DERIVATIVES EUROPE
1098	PRINCIPAL INVESTING	SUM ASIA	GLOBAL PRINCIPAL STRAT	GPS ASIA
1099	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA

	I	J	K	L	M
1042	0720028Q4	1NL795431	XS0283615994		23361962
1043	072006YN3	1E991393	XS0316926525		27231001
1044	0740081X1	1NL432654	XS0181527036		17337637
1045	074008038	1GB914038	GB00B1VWPJ53		25597686
1046	0710039J8	1RU988110	XS0316524130		27182667
1047	072008121	76219AE18	USU76219AE12		2280922
1048	0710019M5	2450928Y0	XS0055421035		1690581
1049	0710019M5	2450929M5	XS0055420904	465413CK6	1690595
1050	071002VR7	1FR985066	FR0111570364		26978309
1051	071002VR7	1FR985074	FR0111570455		27158088
1052	071002VR7	1FR997467	FR0111570422		27303159
1053	0720037X8	1FR985074	FR0111570455		27158088
1054	073002669	1GB914038	GB00B1VWPJ53		25597686
1055	074001538	1GB914038	GB00B1VWPJ53		25597686
1056	074007667	1PT935539	PTCGFC1E0029		26021138
1057	076008275	1PT935539	PTCGFC1E0029		26021138
1058	072004FQ2	1GB307761	XS0215474254		15066666
1059	072004FQ2	1GB359416	XS0225739266		16292094
1060	072004NWW0	1GG124070	XS0182776897		12077298
1061	072004YY4	008439952	IT0006521139		2850063
1062	072004YY4	2450928N4	XS0055418080	465413BJ0	1690570
1063	072004YY4	2450928V6	XS0055421977	465413BS0	1690578
1064	076008762	1AU264527	XS0208145515		14333851
1065	076008762	1GG124070	XS0182776897		12077298
1066	076008762	1E189774	XS0192619053		13040888
1067	074007071	LRHEB0236	XS0304550451		25627246
1068	072009616	1GB976078	XS0311592538		26968821
1069	072009616	1GB976086	XS0311592967		26968822
1070	6AMB	912828GX2		912828GX2	24633897
1071	076009760	1AU082499	XS0170540073		11258338
1072	076009760	1AU259204	XS0207033340		14277054
1073	076009760	1AU785778	XS0281420215		23267940
1074	076009760	1GB093262	XS0174648179		11531193
1075	076009760	1US089618	XS0173404095		11470249
1076	077005908	1FR248028	XS0204319973		14065657
1077	077004018	1JP997156	JP1150461786		27542719
1078	077004083	1JP997156	JP1150461786		27542719
1079	074000514	1FR457413	XS0243483269		18897109
1080	074000514	1NO565633	XS0256094417		20287635
1081	074000514	1SN513971	XS0117791151		6890842
1082	076002963	1JP537663	XS0125792928		7760473
1083	076002963	1US258627	XS0206734781		14272036
1084	076002963	1US514037	XS0206744822		14241870
1085	074000308	140291766	XS0140291765		8995044
1086	072009616	1GB983918	FR0010501932		27143443
1087	072009616	1GB983926	FR0010501940		27143445
1088	072009616	1GB983934	FR0010501957		27143482
1089	072009616	1GB983942	FR0010501965		27143483
1090	072009616	1GB983959	FR0010501973		27143484
1091	GMK2	880591CS9		880591CS9	2274974
1092	6A3W	912828AF7		912828AF7	9892169
1093	6A3W	912828CP3		912828CP3	13372716
1094	6A3W	912828EA4		912828EA4	16173509
1095	6A3W	912828FB1		912828FB1	19774805
1096	6A3W	912828GD6		912828GD6	23342069
1097	6A3W	912828GX2		912828GX2	24633897
1098	071000MQ3	1JP750886	XS0275702677		22582932
1099	078007077	1KY086262	XS0170735160		11372746

	N	O	P	Q
1042	GROSVENOR PLACE CLO BV FRN 20230328	0	5,063,648	
1043	RUBY FINANCE PLC 0.000% 20231102 SERIES# 2007	0	3,460,878	
1044	NIBC BANK NV VARIABLE RATE BOND 20081218 SERIES# HICP EMTN	0	9,851,324	
1045	UNITED KINGDOM GILT 4.500% 20421207	0	688,312	
1046	GAZ CAPITAL FOR GAZPROM 7.288% 20370816 SERIES# REGS	0	15,485,809	
1047	RACERS - RUSSIA SPREAD TRUST 0.000% 20151231 MTN	0	44,533	
1048	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20160927 SERIES# INTL	0	57,137	
1049	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20230927	0	652	
1050	FRANCE TREASURY BILL BTF 0.000% 20071031	0	63,692,199	
1051	FRANCE TREASURY BILL BTF 0.000% 20080731	0	12,354,898	
1052	FRANCE TREASURY BILL BTF 0.000% 20080228	0	62,854,218	
1053	FRANCE TREASURY BILL BTF 0.000% 20080731	0	111,194,079	
1054	UNITED KINGDOM GILT 4.500% 20421207	0	12,164,928	
1055	UNITED KINGDOM GILT 4.500% 20421207	0	80,217,053	
1056	CAIXA GERAL DE DEPOSITOS SA 4.625% 20120628	0	25,734,909	
1057	CAIXA GERAL DE DEPOSITOS SA 4.625% 20120628	0	208,628	
1058	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20150414 SERIES# EMTN EMTN	0	151,152	
1059	LLOYDS TSB BANK PLC FRN 20150819 EMTN	0	106,339	
1060	HSH N FINANCE GUERNSEY LTD VARIABLE RATE BOND 20131230 SERIES# CPI EMTN	0	116,403	
1061	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20130205	0	1,334	
1062	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20110327	0	79,905	
1063	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20150327	0	148,943	
1064	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20200105 SERIES# EMTN	0	215,161	
1065	HSH N FINANCE GUERNSEY LTD VARIABLE RATE BOND 20131230 SERIES# CPI EMTN	0	871,103	
1066	DEPFA BANK PLC VARIABLE RATE BOND 20140519 SERIES# EMTN	0	405,735	
1067	LANDES ECP-DISC 04JUN7-04SEP7	0	4,690,657	
1068	WINDM FRN 20170424 SERIES# X	0	49,339,253	
1069	WINDM FRN 20170424 SERIES# X	0	20,488,079	
1070	US TREAS INFLATION INDEX NOTE	0	27,940,658	
1071	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20180620 SERIES# EMTN	0	7,370	
1072	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20150105 SERIES# EMTN EMTN	0	585,167	
1073	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20220202 SERIES# EMTN	0	405,211	
1074	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20130829 SERIES# EMTN	0	570,227	
1075	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20150814 SERIES# EMTN	0	234,460	
1076	BANQUE AIG 0.000% 20160624 SERIES# B EMTN	0	12,818	
1077	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 46 FRN 20220820	0	8,660,567	
1078	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 46 FRN 20220820	0	8,661,234	
1079	BNP PARIBAS FRN 20110304 EMTN	0	114,337	
1080	KOMMUNALBANKEN AS VARIABLE RATE BOND 20260520 EMTN	0	81,990	
1081	AFRICAN DEVELOPMENT BANK FRN 20151002 SERIES# 64 EMTN	0	9,583,055	
1082	AIFUL CORP SERIES# EMTN 3.000% 20080319	0	2,482,883	
1083	***AGA CAPITAL INC EURO MEDIUM TERM NOTE R/MD 44 06/13/2008	0	8,084,708	
1084	***AGA CAPITAL INC R/MD 433 06/13/2008	0	8,084,154	
1085	ANTHRACITE INVESTMENTS CAYMAN LTD 0.000% 20090526 SERIES# CGIC EMTN	0	154,704	
1086	WINDM FRN 20170710 SERIES# X	0	198,069,788	
1087	WINDM FRN 20170710 SERIES# X	0	78,606,260	
1088	WINDM FRN 20170710 SERIES# X	0	23,184,336	
1089	WINDM FRN 20170710 SERIES# X	0	47,788,124	
1090	WINDM FRN 20170710 SERIES# X	0	47,102,539	
1091	TENNESSEE VALLEY AUTHORITY	0	415,095,494	
1092	US TREAS INFLATION INDEX NOTE	0	66,022,500	
1093	US TREAS INFLATION INDEX NOTE	0	50,889,503	
1094	US TREAS INFLATION INDEX NOTE	0	9,242,246	
1095	US TREAS INFLATION INDEX NOTE	0	40,169,914	
1096	US TREAS INFLATION INDEX NOTE	0	68,350,194	
1097	US TREAS INFLATION INDEX NOTE	0	50,557,082	
1098	KONICA MINOLTA HOLDI CONV BOND ZEROCPN07Dec16	0	4,452,681	
1099	PACIFIC INTERNATIONAL FINANCE 3.800% 20100702 SERIES# 5 EMTN	0	334,194	

	R	S	T	U
1042		NR. Similar Grosvenor Place debt rated S&P - AAA, Moody's AAA	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1043		Ruby Fin rated as AAA Moody's & S&P	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1044		Not rated, but similar bonds from NIBC are rated: S&P - A & Moody's A2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1045		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1046		NR. Similar Racers bonds rated S&P AA+, Moody's AA2	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1047		NR. Similar Racers bonds rated S&P AA+, Moody's AA2	Total Corp. Obligations & Spot	US Corporates Bonds & Other
1048		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1049		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1050		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1051		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1052		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1053		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1054		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1055		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1056		Similar Caixa bonds AAA rated with Moodys	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1057		Similar Caixa bonds AAA rated with Moodys	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1058		Not rated, but similar bonds from Lloyds are rated: Moody's AAA.	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1059		Not rated, but similar bonds from Lloyds are rated: Moody's AAA.	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1060		NR. Similar HSH Finance debt Fitch - AAA, Moody's AA3.	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1061		AAA rated Government backed bonds	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1062		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1063		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1064		NR. Similar CBA debt S&P AA, Moody's AA3. DBRS AA. Fitch AA	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1065		NR. Similar HSH Finance debt Fitch - AAA, Moody's AA3.	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1066		NR. Similar CBA debt S&P AA, Moody's AA3.	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1067		Similar LandesBank bonds rated AAA with Moodys & S&P	Total CD's and Other Mon Mkt Instr.	CDs & Other Money Market Instruments
1068		Similar Windermere bonds rated as AAA with both Moodys & S&P	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1069		Similar Windermere bonds rated as AAA with both Moodys & S&P	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1070		Not rated, but similar bonds from Tennessee Valley are rated: S&P - AAA	Total Governments & Agencies	US Governments @ Mkt
1071		NR. Similar CBA debt S&P AA, Moody's AA3. DBRS AA. Fitch AA	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1072		NR. Similar CBA debt S&P AA, Moody's AA3. DBRS AA. Fitch AA	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1073		NR. Similar CBA debt S&P AA, Moody's AA3. DBRS AA. Fitch AA	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1074		Not rated, but similar bonds from Lloyds are rated: Moody's AAA.	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1075		Not rated, but similar bonds from Lloyds are rated: Moody's AAA.	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1076		N.R. Similar Banque AIG debt: S&P AA+. Moody's AA2	Total Corporate Stocks & Options	Foreign Equities
1077		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1078		AAA rated Government backed bonds	Total Governments & Agencies	Foreign Governments @ Mkt
1079		BNP rated AAA Moody's & S&P	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1080		Similar Kommunalbanken bonds rated as BB S&P	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1081		Similar Afica Bank bonds rated as AAA both Moodys & S&P	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1082		NR. Similar CBA debt S&P BAA+, Moody's BAA.	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1083		Not rated. No rating information available	Total Corp. Obligations & Spot	US Corporates Bonds & Other
1084		Not rated. No rating information available	Total Corp. Obligations & Spot	US Corporates Bonds & Other
1085		Similar Anthracite bonds rated as AAA Moodys	Total Corporate Stocks & Options	Foreign Equities
1086		Similar Windermere bonds rated as AAA with both Moodys & S&P	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1087		Similar Windermere bonds rated as AAA with both Moodys & S&P	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1088		Similar Windermere bonds rated as AAA with both Moodys & S&P	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1089		Similar Windermere bonds rated as AAA with both Moodys & S&P	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1090		Similar Windermere bonds rated as AAA with both Moodys & S&P	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1091		Not rated, but similar bonds from Tennessee Valley are rated: S&P - AAA	Total Governments & Agencies	US Governments @ Mkt
1092		AAA rated Government backed bonds	Total Governments & Agencies	US Governments @ Mkt
1093		AAA rated Government backed bonds	Total Governments & Agencies	US Governments @ Mkt
1094		AAA rated Government backed bonds	Total Governments & Agencies	US Governments @ Mkt
1095		AAA rated Government backed bonds	Total Governments & Agencies	US Governments @ Mkt
1096		AAA rated Government backed bonds	Total Governments & Agencies	US Governments @ Mkt
1097		AAA rated Government backed bonds	Total Governments & Agencies	US Governments @ Mkt
1098		Not rated. No rating information available	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1099		Not rated. No rating information available	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other

	V	W	X	Y	Z
1042	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	C2
1043	NON US-CORPORATE	CORPORATE	NR	C2	EUROPE - NON G7
1044	NON US-CORPORATE	CORPORATE	NO RATING	C2	
1045	FOREIGN GOVTS	GOVERNMENTS	NR	G7	C1
1046	NON US-CORPORATE	CORPORATE	NR	C1	C1
1047	US CORPORATE BONDS	CORPORATE	NR	C2	C2
1048	FOREIGN GOVTS	GOVERNMENTS	IT	G7	G7
1049	FOREIGN GOVTS	GOVERNMENTS	NR	G7	C1
1050	FOREIGN GOVTS	GOVERNMENTS	NR	G7	C1
1051	FOREIGN GOVTS	GOVERNMENTS	NR	G7	C1
1052	FOREIGN GOVTS	GOVERNMENTS	NR	G7	C2
1053	FOREIGN GOVTS	GOVERNMENTS	NR	G7	C1
1054	FOREIGN GOVTS	GOVERNMENTS	NR	G7	G7
1055	FOREIGN GOVTS	GOVERNMENTS	NR	G7	G7
1056	NON US-CORPORATE	CORPORATE	NR	C1	C1
1057	NON US-CORPORATE	CORPORATE	NR	C1	C1
1058	NON US-CORPORATE	CORPORATE	NO RATING	C2	G7
1059	NON US-CORPORATE	CORPORATE	NR	C2	G7
1060	NON US-CORPORATE	CORPORATE	NR	C2	C1
1061	NON US-CORPORATE	CORPORATE	AAA	C2	OTHERS
1062	FOREIGN GOVTS	GOVERNMENTS		G7	C2
1063	FOREIGN GOVTS	GOVERNMENTS		G7	C2
1064	NON US-CORPORATE	CORPORATE - NON G7	NR	C2	C2
1065	NON US-CORPORATE	CORPORATE	NR	C2	G7
1066	NON US-CORPORATE	CORPORATE	NO RATING	C2	C1
1067	MONEY MARKET U.S.	MONEY MARKETS	A1	C2	
1068	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
1069	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
1070	U.S. GOV'T OBLIG	TREASURIES	TIPS		
1071	NON US-CORPORATE	CORPORATE	NO RATING	C2	C1
1072	NON US-CORPORATE	CORPORATE - NON G7	NR	C2	C2
1073	NON US-CORPORATE	CORPORATE - NON G7	NR	C2	C1
1074	NON US-CORPORATE	CORPORATE	NO RATING	C2	C2
1075	NON US-CORPORATE	CORPORATE	NO RATING	C2	C2
1076	NON US-EQUITIES	FUND UNITS	SR ASSET BACKED NOTES	C2	G7
1077	FOREIGN GOVTS	GOVERNMENTS	NR	G7 - JP	G7
1078	FOREIGN GOVTS	GOVERNMENTS	NR	G7 - JP	C1
1079	NON US-CORPORATE	CORPORATE	NR	C2	EUROPE - NON G7
1080	NON US-CORPORATE	CORPORATE	NR	C1	G7
1081	NON US-CORPORATE	CORPORATE - NON G7	NR	C1	G7
1082	NON US-CORPORATE	CORPORATE	NO RATING	C2	C1
1083	US CORPORATE BONDS	CORPORATE	NO RATING	C2	C1
1084	US CORPORATE BONDS	CORPORATE	NO RATING	C2	C1
1085	NON US-EQUITIES	FUND UNITS	SR ASSET BACKED NOTES	C2	EUROPE - NON G7
1086	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
1087	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
1088	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
1089	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
1090	NON US-CORPORATE	CMO AGENCIES	GNMA	C1	
1091	U.S. GOV'T OBLIG	AGENCY	COUPON	TVA	
1092	U.S. GOV'T OBLIG	TREASURIES	TIPS		
1093	U.S. GOV'T OBLIG	TREASURIES	TIPS		
1094	U.S. GOV'T OBLIG	TREASURIES	TIPS		
1095	U.S. GOV'T OBLIG	TREASURIES	TIPS		
1096	U.S. GOV'T OBLIG	TREASURIES	TIPS		
1097	U.S. GOV'T OBLIG	TREASURIES	TIPS		
1098	NON US-CORPORATE	CONVERTIBLES	NR	C2	
1099	NON US-CORPORATE	CORPORATE	NO RATING	C2	

	A	B	C	D
1100	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1101	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1102	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1103	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1104	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
1105	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
1106	ITS	0187	LB COMMERCIAL CORP. ASIA LIMITED	0367
1107	ITS	0C11	LB COMMODITY SERVICES INC.	0515
1108	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1109	ITS	0183	LB INTERNATIONAL (EUROPE)	0302
1110	ITS	0183	LB INTERNATIONAL (EUROPE)	0302

	E	F	G	H
1100	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1101	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1102	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
1103	SUM-FIXED INCOME	SUM ASIA	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA
1104	SUM-FIXED INCOME	SUM ASIA	CDO	CDO - ASIA
1105	SUM-FIXED INCOME	SUM ASIA	CDO	CDO - ASIA
1106	SUM-FIXED INCOME	SUM ASIA	FID CORPORATE	FID CORP-LOANS ASIA
1107	SUM-FIXED INCOME	SUM EUROPE	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
1108	SUM-FIXED INCOME	SUM EUROPE	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE
1109	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE
1110	SUM-FIXED INCOME	SUM EUROPE	GLOBAL RATES	GOVERNMENTS EUROPE

	I	J	K	L	M
1100	071004832	LEXED0357	XS0317824737		27428128
1101	074007071	DANAU0054	XS0305831082		25692709
1102	076007434	1AN876492	XS0297220302		24706072
1103	076002963	1AN945206	XS0181244756		26201956
1104	078008646	1KY210482	XS0195869879		13345930
1105	078008646	1KY210490	XS0195870612		13345931
1106	071000NL3	1AN876492	XS0297220302		24706072
1107	07300P1D8	1NL827846	XS0289035023		23976832
1108	0720041C8	1NL919676	XS0305015603		25656878
1109	074007667	1PT920028	PTBCUB1E0005		25664195
1110	076008275	1PT920028	PTBCUB1E0005		25664195

	N	O	P	Q
1100	LEXING ECP-DISC 21AUG7-07SEP7	0	10,233,032	
1101	DANAHE ECP-DISC 12JUN7-12SEP7	0	19,160,259	
1102	BTMU CURACAO HOLDINGS NV FRN 20170508 SERIES# 815 EMTN	0	12,786	
1103	BTM CURACAO HOLDINGS NV FRN PERP SERIES# EMTN	0	9,569,837	
1104	PACIFIC INTERNATIONAL FINANCE VARIABLE RATE BOND 20100106 SERIES# 11-A EMTN	0	468,369	
1105	PACIFIC INTERNATIONAL FINANCE STEPPED CPN 4.500% 20100106 SERIES# 11-C EMTN	0	228,764	
1106	BTMU CURACAO HOLDINGS NV FRN 20170508 SERIES# 815 EMTN	0	4,064,239	
1107	KBC IFIMA 0.000% 20070905 EMTN	0	438,631	
1108	SCHIPHOL NEDERLAND BV FRN 20081211 SERIES# EMTN	0	63,996,226	
1109	BANCO COMERCIAL PORTUGUES SA 4.750% 20170622	0	82,559,280	
1110	BANCO COMERCIAL PORTUGUES SA 4.750% 20170622	0	745,685	

	R	S	T	U
1100		Not rated. No rating information available	Total CD's and Other Mon Mkt Instr	CDs & Other Money Market Instruments
1101		Not rated. No rating information available	Total CD's and Other Mon Mkt Instr	CDs & Other Money Market Instruments
1102		Not rated. No rating information available	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1103		Not rated. No rating information available	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1104		Not rated. No rating information available	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1105		Not rated. No rating information available	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1106		Not rated. No rating information available	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1107		Not rated. No rating information available	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1108		Not rated. No rating information available	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1109		Not rated. No rating information available	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other
1110		Not rated. No rating information available	Total Corp. Obligations & Spot	Foreign Corporates Bonds & Other

	V	W	X	Y	Z
1100	MONEY MARKET U.S.	MONEY MARKETS	NR	C2	
1101	MONEY MARKET U.S.	MONEY MARKETS	A1	C2	
1102	NON US-CORPORATE	CORPORATE - NON G7	NR	C2	C1
1103	NON US-CORPORATE	CORPORATE - NON G7	NR	C2	C1
1104	NON US-CORPORATE	CORPORATE	NO RATING	C2	
1105	NON US-CORPORATE	CORPORATE	NO RATING	C2	
1106	NON US-CORPORATE	CORPORATE - NON G7	NR	C2	
1107	NON US-CORPORATE	CORPORATE	NR	C2	
1108	NON US-CORPORATE	CORPORATE	NR	C1	
1109	NON US-CORPORATE	CORPORATE	NR	C1	C1
1110	NON US-CORPORATE	CORPORATE	NR	C1	C1