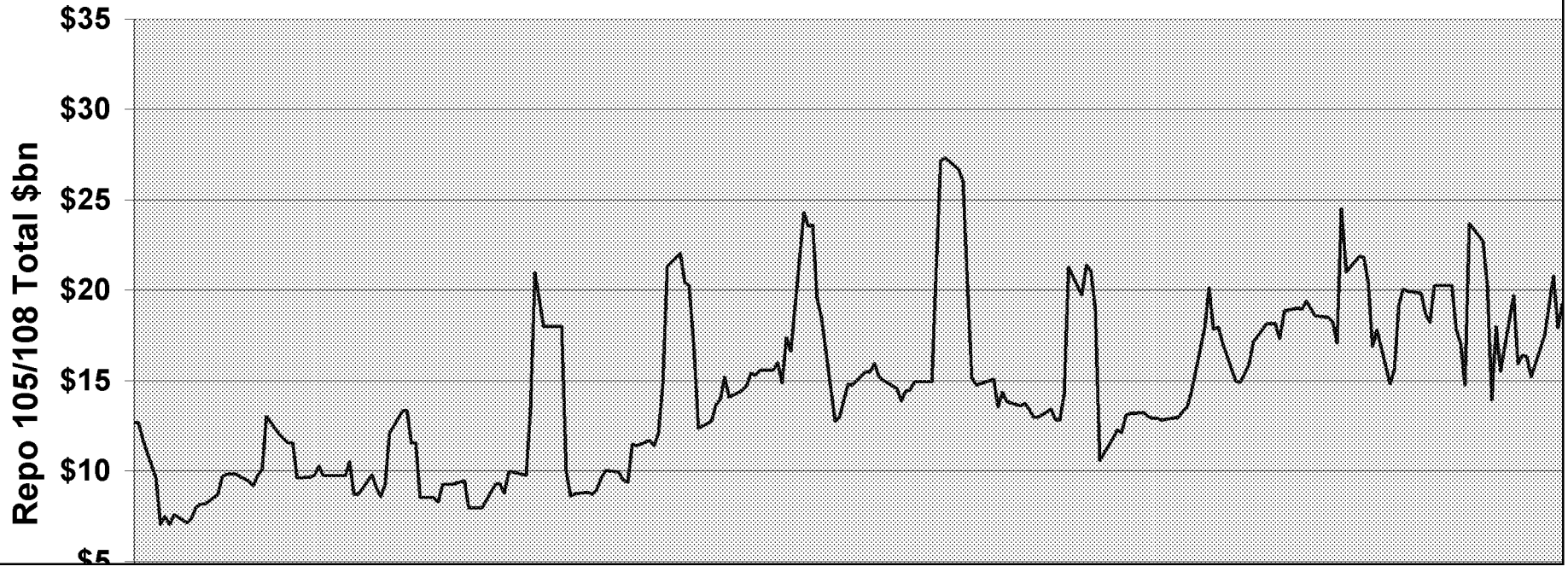
TOTAL REPO 105 & REPO 108 (Including ITS, MTS and Tokyo)

REPO 105 US $Millions	Currrent Day 30 Nov 2007	31 Oct 2007	28 Sep 2007	Movement		Last Updated
Europe						
ITS Europe	16,238.7	15,525.4	10,397.7	713.3	104.6%	
MTS Europe	1,778.4	1,524.9	1,444.1	253.5	116.6%	
America						
MTS America	7,560.8	2,683.8	3,444.6	4,877.0	281.7%	
ITS America	742.8	2,076.2	639.3	(1,333.4)	35.8%	
Asia						
Tokyo Asia	0.0	0.0	0.0	0.0	#DIV/0!	
ITS Asia	3,595.5	1,278.7	1,275.6	2,316.7	281.2%	
105 Global Total	29,916.0	23,088.9	17,201.3	6,827.1	129.6%	
REPO 108						
Repo 108 Global	8,717.9	7,416.7	7,204.9	1,301.3	117.5%	21/01/10
105 & 108 Global Total	38,634.0	30,505.6	24,406.2	8,128.4	126.6%	

BPM Level 1 detail on next page



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Split of Repo Benefit received for ITS Europe

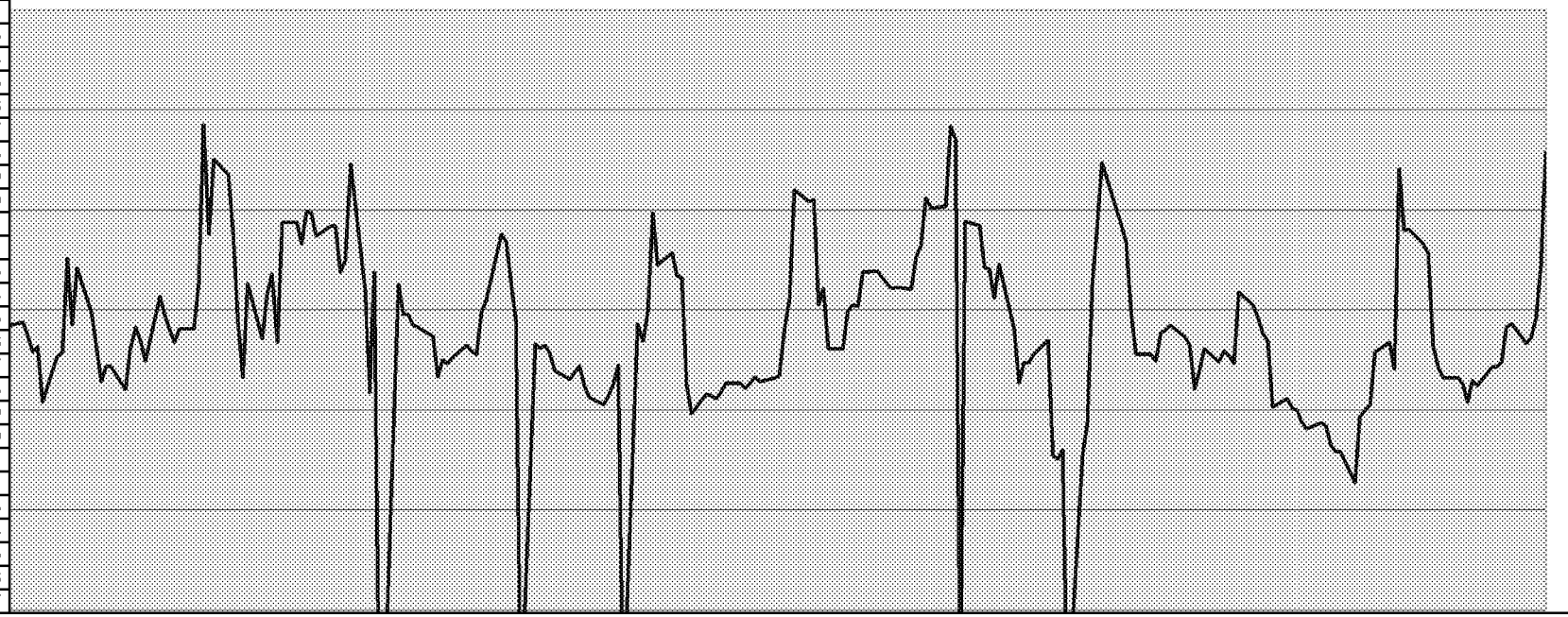
VLOOKUP	ITS Europe
Division	(All)

Sum of Long Inv TD Repo Rch Bfts BPM	
Benefit split	Total
Govies	13,570,610,415
Corporates	2,668,039,614
Grand Total	16,238,650,029

Split by Entity

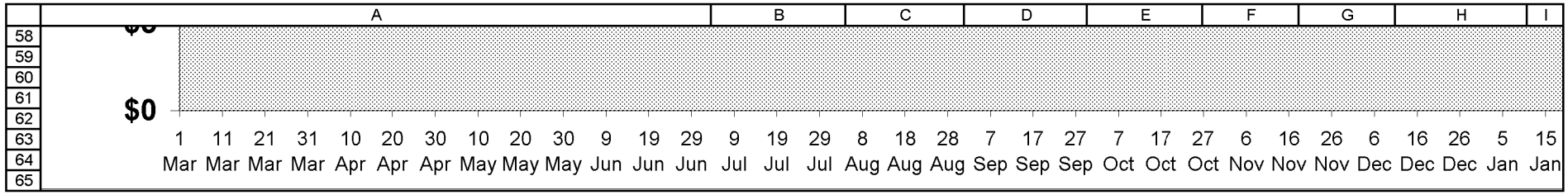
Sum of Long Inv TD Repo Rch Bfts BPM		
DBS Entity	Total	
0000	8,199,406,819	H Wang
0059	9,499,564,755	K Nolan
0061	456,361,985	M Rajani
0083	2,590,293,756	S Lo
0183	17,392,419,920	M Rajani
0187	359,812,155	S Lo
(blank)		
0513	151,643	A Fong
0A80	31,449	A Kush
0928	84,565	
0045	589	A Lavinsky
0370	135,847,608	S Lo
0477	0	
Grand Total	38,633,975,244	

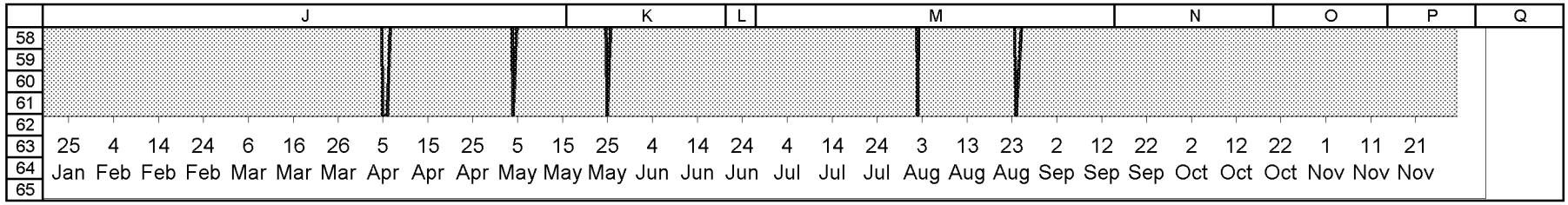
otal



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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1 Mar
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21 Nov

	A	B	C
1			**Total Repo 105 /108 Detail New (Cross System) - 30 Nov 2007**
2			
3	**System, Region & Division Concantenation**	**VLOOKUP**	**Division**
4	TMSSUM AMERICAS PRINCIPAL INVESTING	MTS America	PRINCIPAL INVESTING
5	ITSSUM ASIA PRINCIPAL INVESTING	ITS Asia	PRINCIPAL INVESTING
6	ITSSUM EUROPE PRINCIPAL INVESTING	ITS Europe	PRINCIPAL INVESTING
7	ITSSUM EUROPE PRINCIPAL INVESTING	ITS Europe	PRINCIPAL INVESTING
8	ITSSUM EUROPE PRINCIPAL INVESTING	ITS Europe	PRINCIPAL INVESTING
9	ITSSUM EUROPE PRINCIPAL INVESTING	ITS Europe	PRINCIPAL INVESTING
10	ITSSUM AMERICAS SUM-EQUITIES	ITS America	SUM-EQUITIES
11	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
12	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
13	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
14	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
15	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
16	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
17	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
18	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
19	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
20	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
21	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
22	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
23	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
24	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
25	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
26	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
27	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
28	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
29	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
30	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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32	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
33	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
34	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
35	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
36	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
37	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
38	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
39	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
40	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
41	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
42	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
43	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
44	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
45	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
46	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
47	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
48	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES

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LBEX-DOCID 3219746

	D	E	F	G	H	I
1						
2						
3	**Region**	**Source System**	**BPM Level 0**	**BPM Level 1**	**BPM Level 2**	**Cost Centre**
4	SUM AMERICAS	TMS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL TRADING STRAT-AMER	00176
5	SUM ASIA	ITS	GLOBAL PRINCIPAL STRAT	GPS ASIA	CONVERT ARB	48202
6	SUM EUROPE	ITS	GLOBAL PRINCIPAL STRAT	GPS EUROPE	CARB-EUROPE	42285
7	SUM EUROPE	ITS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	22137
8	SUM EUROPE	ITS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	22137
9	SUM EUROPE	ITS	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	22137
10	SUM AMERICAS	ITS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51373
11	SUM AMERICAS	TMS	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100
12	SUM AMERICAS	TMS	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100
13	SUM AMERICAS	TMS	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100
14	SUM AMERICAS	TMS	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100
15	SUM AMERICAS	TMS	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100
16	SUM AMERICAS	TMS	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100
17	SUM AMERICAS	TMS	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100
18	SUM AMERICAS	TMS	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100
19	SUM AMERICAS	TMS	EQUITIES CORPORATE	EQUITIES CORP AMERICAS	OTHER	78501
20	SUM AMERICAS	TMS	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	41115
21	SUM AMERICAS	TMS	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	41811
22	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY	27642
23	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY	27642
24	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY	27645
25	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY	27645
26	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY	27645
27	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	25438
28	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	51335
29	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	51335
30	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	CORRELATION - FLOW	52087
31	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038
32	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038
33	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038
34	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038
35	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038
36	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038
37	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038
38	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038
39	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038
40	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	EXCHANGE TRADED FUNDS	25038
41	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW	51329
42	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW	51331
43	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW	51331
44	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB	51320
45	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB	51320
46	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB	51320
47	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB	51320
48	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967

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	J	K	L	M
1				
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3	**Account**	**Account Name**	**Product**	**ISIN**
4	93114226	RISK ARB LONG ACCT	E0584300	US2787621091
5	071000MQ3	CONVERTIBLES	1DE911913	DE000TUAG091
6	0720099V7	CAP ARB BONDS	1GB120800	XS0182099183
7	072004V50	MERGERS	001040922	GB0007668071
8	072004V50	MERGERS	199903113	FR0004026250
9	072004V68	SPECIAL SITUATIONS	1GB574717	GB00B12MHD28
10	077002608	EQUITY DERIV LBF	037833100	US0378331005
11	93117053	PRO-A/C CONV SEC TRADING	5BCDTK50	US007903AM98
12	93117152	PROVOL	59464790	US871503AF58
13	93117152	PROVOL	5BBQCQ30	US222372AM61
14	93117217	FINANCIALS	5BBQCQ30	US222372AM61
15	93117220	TECHNOLOGY	59464790	US871503AF58
16	93117220	TECHNOLOGY	H5517440	US4581401001
17	93117706	HE5	52278950	US88164RAB33
18	93117750	CENTRAL LONG/SHORT	W5610010	US9694571004
19	93117161	LEHMAN BROS	H5517440	US4581401001
20	93117639	MARK MAY MMI	C4539030	US1845021021
21	93117047	FUNDAMENTAL L/S TEAM	U4500050	US9130171096
22	93115314	AVERAGE PRICE	C4216260	US17275R1023
23	93115743	NEUBERGER BERGMAN PAM	C0078780	US1729671016
24	93117542	TECH TRADING PROP	A6031090	US0378331005
25	93117754	IAN LINDE NASDAQ	A6031090	US0378331005
26	93117754	IAN LINDE NASDAQ	C4216260	US17275R1023
27	93111530	LEHMAN BROTHERS INC	C4539030	US1845021021
28	93114714	PROP TRADING	C0078780	US1729671016
29	93114714	PROP TRADING	P4565170	US7170811035
30	95200026	N-IVOL TMS ACCOUNT	C0078780	US1729671016
31	93111629	RUSSELL 1000 VALUE	C0078780	US1729671016
32	93111631	DJ US FINANCIAL SECTOR	C0078780	US1729671016
33	93111644	RUSSELL 3000	C0078780	US1729671016
34	93111644	RUSSELL 3000	C4216260	US17275R1023
35	93111654	S&P TECHNOLOGY (EQ 729)	C4216260	US17275R1023
36	93111656	S&P FINANCIAL (EQ 728)	C0078780	US1729671016
37	93111665	S&P (EQ 56)	C0078780	US1729671016
38	93111665	S&P (EQ 56)	C4216260	US17275R1023
39	93111674	STREETTRACKS MS HIGH TECHS	C4216260	US17275R1023
40	93117206	STREET TRACKS KBW BANK ETF	C0078780	US1729671016
41	93115662	PROPRIETARY EQUITY TRADING	P4565170	US7170811035
42	95126145	N-KDS TMS ACCOUNT	C4216260	US17275R1023
43	95126145	N-KDS TMS ACCOUNT	P4565170	US7170811035
44	93111571	INDEX ARB DESK JF1	C0078780	US1729671016
45	93111571	INDEX ARB DESK JF1	C4216260	US17275R1023
46	93111571	INDEX ARB DESK JF1	P4565170	US7170811035
47	93111571	INDEX ARB DESK JF1	W5610010	US9694571004
48	93113116	CUSTOMER FLOW-SINGLE STOCK	P4565170	US7170811035

	N	O
1		
2		
3	**Product Name**	**Long Inv TD Repo Rch Bfts BPM**
4	ECHOSTAR COMMUNICATIONS CORP NEW-CL A 1	9,245,379
5	TUI AG CNVBND#TUI 2.75 %01Sep12	5,415,782
6	RANK GROUP PLC CONV BOND 3.875%20Jan09	17,346,664
7	CLOSE BROTHERS GROUPORD GBP 25.00GBP	4,388,877
8	BUSINESS OBJECTS SA SHR EUR 0.10EUR	11,702,022
9	LMS CAPITAL PLC TRUST GBP 10.00GBP	5,450,011
10	APPLE INC	29,202
11	ADVANCED MICRO DEVICES INC 144A CVT R/MD 5.75 08/15/2012	18,467,759
12	SYMANTEC CORP SR NT CONV R/MD 1.00 06/15/2013	14,506,024
13	COUNTRYWIDE FINANCIAL CORPORATION 144A CVT SENIOR NOTES SERIES B R/MD 2.61875 05/15/2037	13,851,088
14	COUNTRYWIDE FINANCIAL CORPORATION 144A CVT SENIOR NOTES SERIES B R/MD 2.61875 05/15/2037	2,613,496
15	SYMANTEC CORP SR NT CONV R/MD 1.00 06/15/2013	2,284,771
16	INTEL CORP	151,391
17	TEVA PHARMACEUTICAL FIN II LLCCONV SR DEB TRANCHE B R/MD .25 02/01/2024	7,560,466
18	WILLIAMS COMPANIES INC	3,162,073
19	INTEL CORP	5
20	CLEAR CHANNEL COMMUNICATIONS INC	2,849,341
21	UNITED TECHNOLOGIES CORP	175,073
22	CISCO SYSTEMS INC	4,131,386
23	CITIGROUP INC	2,869
24	APPLE INC	2,561
25	APPLE INC	1,332
26	CISCO SYSTEMS INC	4,208
27	CLEAR CHANNEL COMMUNICATIONS INC	2,917,273
28	CITIGROUP INC	286,656
29	PFIZER INC	3,693,747
30	CITIGROUP INC	31,449
31	CITIGROUP INC	14
32	CITIGROUP INC	414
33	CITIGROUP INC	115
34	CISCO SYSTEMS INC	65
35	CISCO SYSTEMS INC	9,116
36	CITIGROUP INC	165
37	CITIGROUP INC	36,485
38	CISCO SYSTEMS INC	20,670
39	CISCO SYSTEMS INC	747
40	CITIGROUP INC	2,163
41	PFIZER INC	28,155
42	CISCO SYSTEMS INC	48,613
43	PFIZER INC	6,246,271
44	CITIGROUP INC	177,305
45	CISCO SYSTEMS INC	109,042
46	PFIZER INC	3,212,906
47	WILLIAMS COMPANIES INC	376,293
48	PFIZER INC	28,102,609

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	P	Q
1		
2		
3	**DBS Entity**	**Benefit split**
4	0000	
5	0187	
6	0183	Corporates
7	0183	Govies
8	0183	Govies
9	0183	Govies
10	0061	
11	0000	
12	0000	
13	0000	
14	0000	
15	0000	
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48	0000	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	A	B	C
49	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
50	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
51	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
52	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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57	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
58	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
59	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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61	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
62	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
63	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
64	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
65	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
66	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
67	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
68	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
69	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
70	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
71	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
72	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
73	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
74	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
75	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
76	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
77	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
78	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
79	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
80	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
81	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
82	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
83	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
84	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
85	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
86	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
87	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
88	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
89	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
90	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
91	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
92	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
93	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
94	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
95	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
96	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES

	D	E	F	G	H	I
49	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967
50	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967
51	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967
52	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967
53	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	53084
54	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	53084
55	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	42005
56	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED OPEN/CLOSE	42005
57	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	GUARANTEED VWAP	42003
58	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
59	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
60	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
61	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
62	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
63	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
64	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
65	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
66	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
67	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
68	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
69	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
70	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
71	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
72	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
73	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
74	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
75	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
76	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAM TRADING AMERICAS	23117
77	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	42004
78	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	42004
79	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	42004
80	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	42004
81	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	42004
82	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	42004
83	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	SECTOR TRADING	51137
84	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194
85	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194
86	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194
87	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194
88	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194
89	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194
90	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194
91	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194
92	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	20245
93	SUM AMERICAS	TMS	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	HIGH FREQUENCY TRADIN	41835
94	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
95	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
96	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	J	K	L	M
49	93117175	N-NRG1	W5610010	US9694571004
50	93117176	N-FIN	C0078780	US1729671016
51	93117179	N-SEM	E0584300	US2787621091
52	93117491	N-SOF TMS HEDGE ACCOUNT	C4216260	US17275R1023
53	93920138	LBSF N-SEC	W5610010	US9694571004
54	95126118	N-EM4	C0078780	US1729671016
55	93111687	PROFUNDS FACILITATION	W5610010	US9694571004
56	93116424	FINANCIAL SWAP	C0078780	US1729671016
57	93116460	SANTA FE G VWAP (EQ722)	E0584300	US2787621091
58	93111517	PROGRAMS AVERAGE PRICE #1	A6031090	US0378331005
59	93111517	PROGRAMS AVERAGE PRICE #1	C0078780	US1729671016
60	93111517	PROGRAMS AVERAGE PRICE #1	C4216260	US17275R1023
61	93111517	PROGRAMS AVERAGE PRICE #1	H2193740	US4282361033
62	93111517	PROGRAMS AVERAGE PRICE #1	H5517440	US4581401001
63	93111517	PROGRAMS AVERAGE PRICE #1	P4565170	US7170811035
64	93111517	PROGRAMS AVERAGE PRICE #1	P7483650	US7427181091
65	93111517	PROGRAMS AVERAGE PRICE #1	U4500050	US9130171096
66	93111519	LONDON PROGRAM AVG PRICE	A6031090	US0378331005
67	93111519	LONDON PROGRAM AVG PRICE	C0078780	US1729671016
68	93111519	LONDON PROGRAM AVG PRICE	C4216260	US17275R1023
69	93111519	LONDON PROGRAM AVG PRICE	C4539030	US1845021021
70	93111519	LONDON PROGRAM AVG PRICE	H2193740	US4282361033
71	93111519	LONDON PROGRAM AVG PRICE	H5517440	US4581401001
72	93111519	LONDON PROGRAM AVG PRICE	P4565170	US7170811035
73	93111519	LONDON PROGRAM AVG PRICE	P7483650	US7427181091
74	93111519	LONDON PROGRAM AVG PRICE	U4500050	US9130171096
75	93114444	BGI AVG PRICE	H2193740	US4282361033
76	93114444	BGI AVG PRICE	P7483650	US7427181091
77	93115545	PROP TRADING	C0078780	US1729671016
78	93115545	PROP TRADING	E0584300	US2787621091
79	93117394	RISK 15	A6031090	US0378331005
80	93117394	RISK 15	C0078780	US1729671016
81	93117394	RISK 15	E0584300	US2787621091
82	93117394	RISK 15	W5610010	US9694571004
83	93117614	3QQ	A6031090	US0378331005
84	93113109	AMM LBI	A6031090	US0378331005
85	93113109	AMM LBI	C0078780	US1729671016
86	93113109	AMM LBI	C4216260	US17275R1023
87	93113109	AMM LBI	E0584300	US2787621091
88	93113109	AMM LBI	P4565170	US7170811035
89	93113114	AMM LBI	C0078780	US1729671016
90	93117297	N-AMM2 TMS HEDGE ACCOUNT	A6031090	US0378331005
91	93117297	N-AMM2 TMS HEDGE ACCOUNT	E0584300	US2787621091
92	93116092	QUANTS 7	P4565170	US7170811035
93	93117913	FREQUENCY TRADING	C4216260	US17275R1023
94	95121596	COR-LBSF	A6031090	US0378331005
95	95121596	COR-LBSF	C0078780	US1729671016
96	95121596	COR-LBSF	C4216260	US17275R1023

	N		O
49	WILLIAMS COMPANIES INC		4,169,845
50	CITIGROUP INC		2,027,725
51	ECHOSTAR COMMUNICATIONS CORP NEW-CL A	1	11,918,670
52	CISCO SYSTEMS INC		56,589
53	WILLIAMS COMPANIES INC		15,930
54	CITIGROUP INC		71,384
55	WILLIAMS COMPANIES INC		86
56	CITIGROUP INC		28
57	ECHOSTAR COMMUNICATIONS CORP NEW-CL A	1	28,418
58	APPLE INC		1,411,853
59	CITIGROUP INC		37,396
60	CISCO SYSTEMS INC		17,192
61	HEWLETT PACKARD CO		519,999
62	INTEL CORP		2,465,315
63	PFIZER INC		580,249
64	PROCTER & GAMBLE CO		916,864
65	UNITED TECHNOLOGIES CORP		47,753
66	APPLE INC		464,422
67	CITIGROUP INC		222,567
68	CISCO SYSTEMS INC		71,473
69	CLEAR CHANNEL COMMUNICATIONS INC		29,825
70	HEWLETT PACKARD CO		1,480,149
71	INTEL CORP		1,968,769
72	PFIZER INC		2,462,251
73	PROCTER & GAMBLE CO		4,764,042
74	UNITED TECHNOLOGIES CORP		141,653
75	HEWLETT PACKARD CO		444,243
76	PROCTER & GAMBLE CO		1,922,779
77	CITIGROUP INC		6,577
78	ECHOSTAR COMMUNICATIONS CORP NEW-CL A	1	162,389
79	APPLE INC		17,454
80	CITIGROUP INC		1,619
81	ECHOSTAR COMMUNICATIONS CORP NEW-CL A	1	8,119
82	WILLIAMS COMPANIES INC		18,876
83	APPLE INC		6,545
84	APPLE INC		25,324,440
85	CITIGROUP INC		129,940
86	CISCO SYSTEMS INC		818,322
87	ECHOSTAR COMMUNICATIONS CORP NEW-CL A	1	4,158,435
88	PFIZER INC		4,609,020
89	CITIGROUP INC		4,683
90	APPLE INC		58,602
91	ECHOSTAR COMMUNICATIONS CORP NEW-CL A	1	41,490
92	PFIZER INC		37,036
93	CISCO SYSTEMS INC		347
94	APPLE INC		801,950
95	CITIGROUP INC		950,535
96	CISCO SYSTEMS INC		198,263

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	D	E	F	G	H	I
97	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
98	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
99	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
100	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
101	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
102	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
103	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
104	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
105	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
106	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
107	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
108	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
109	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
110	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
111	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
112	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
113	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
114	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
115	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
116	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
117	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403
118	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	20241
119	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	26680
120	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	26680
121	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	26680
122	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	26680
123	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	26680
124	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372
125	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372
126	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372
127	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372
128	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372
129	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372
130	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372
131	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372
132	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372
133	SUM AMERICAS	TMS	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372
134	SUM ASIA	ITS	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES	27463
135	SUM ASIA	ITS	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES	27463
136	SUM ASIA	ITS	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES	27463
137	SUM ASIA	ITS	ASIA EXECUTION SERVICES	ASIA CASH	JAPAN EQUITIES	27463
138	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	25422
139	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	25422
140	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	25422
141	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	25422
142	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	25422
143	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	25422
144	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	25422

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LBEX-DOCID 3219746

	J	K	L	M
97	95121596	COR-LBSF	H2193740	US4282361033
98	95121596	COR-LBSF	H5517440	US4581401001
99	95121596	COR-LBSF	P4565170	US7170811035
100	95121596	COR-LBSF	U4500050	US9130171096
101	95121794	N-USL	A6031090	US0378331005
102	95121794	N-USL	C0078780	US1729671016
103	95121794	N-USL	C4216260	US17275R1023
104	95121794	N-USL	H5517440	US4581401001
105	95121794	N-USL	P4565170	US7170811035
106	95121795	N-USM	A6031090	US0378331005
107	95121795	N-USM	C0078780	US1729671016
108	95121795	N-USM	C4216260	US17275R1023
109	95121795	N-USM	H5517440	US4581401001
110	95121795	N-USM	P4565170	US7170811035
111	95121796	N-USS	A6031090	US0378331005
112	95121796	N-USS	C0078780	US1729671016
113	95121796	N-USS	C4216260	US17275R1023
114	95121796	N-USS	E0584300	US2787621091
115	95121796	N-USS	H2193740	US4282361033
116	95121796	N-USS	H5517440	US4581401001
117	95121796	N-USS	P4565170	US7170811035
118	93115387	LEHMAN BROTHERS INC	A6031090	US0378331005
119	95121401	EXD LBSF STOCK	C0078780	US1729671016
120	95121727	STRUCTURED FLOW VOL	A6031090	US0378331005
121	95121727	STRUCTURED FLOW VOL	C0078780	US1729671016
122	95121727	STRUCTURED FLOW VOL	H5517440	US4581401001
123	95121727	STRUCTURED FLOW VOL	U4500050	US9130171096
124	93920105	LBSF N-DPE	A6031090	US0378331005
125	93920105	LBSF N-DPE	C4216260	US17275R1023
126	93920105	LBSF N-DPE	C4539030	US1845021021
127	93920105	LBSF N-DPE	H2193740	US4282361033
128	93920105	LBSF N-DPE	H5517440	US4581401001
129	93920105	LBSF N-DPE	P4565170	US7170811035
130	93920105	LBSF N-DPE	U4500050	US9130171096
131	93920124	LBSF N-TUV	P4565170	US7170811035
132	95121585	LBSF JEL	C4539030	US1845021021
133	95121585	LBSF JEL	H5517440	US4581401001
134	076002237	YUZ-2	874058928	JP3463000004
135	076002237	YUZ-2	998952907	JP3893200000
136	076002237	YUZ-2	999219900	JP3733000008
137	076002237	YUZ-2	999991050	JP3519400000
138	078003506	LBACC NIKKEI 225	001318500	JP3140000005
139	078003506	LBACC NIKKEI 225	022623078	JP3386030005
140	078003506	LBACC NIKKEI 225	499890903	JP3289800009
141	078003506	LBACC NIKKEI 225	874058928	JP3463000004
142	078003506	LBACC NIKKEI 225	989630900	JP3119600009
143	078003506	LBACC NIKKEI 225	989671904	JP3358800005
144	078003506	LBACC NIKKEI 225	998952907	JP3893200000

	N	O
97	HEWLETT PACKARD CO	315,979
98	INTEL CORP	1,109,813
99	PFIZER INC	3,664,872
100	UNITED TECHNOLOGIES CORP	40,230
101	APPLE INC	17,810,801
102	CITIGROUP INC	1,333,220
103	CISCO SYSTEMS INC	112,030
104	INTEL CORP	2,691,112
105	PFIZER INC	2,875,398
106	APPLE INC	192,397
107	CITIGROUP INC	160,254
108	CISCO SYSTEMS INC	29,490
109	INTEL CORP	1,072,949
110	PFIZER INC	80,407
111	APPLE INC	9,365
112	CITIGROUP INC	311,573
113	CISCO SYSTEMS INC	3,284
114	ECHOSTAR COMMUNICATIONS CORP NEW-CL A 1	36,537
115	HEWLETT PACKARD CO	5,351
116	INTEL CORP	19,353
117	PFIZER INC	98,497
118	APPLE INC	1,902,692
119	CITIGROUP INC	6,878
120	APPLE INC	135,067,921
121	CITIGROUP INC	45,594
122	INTEL CORP	419,560
123	UNITED TECHNOLOGIES CORP	548,120
124	APPLE INC	32,243,291
125	CISCO SYSTEMS INC	820,401
126	CLEAR CHANNEL COMMUNICATIONS INC	1,989,959
127	HEWLETT PACKARD CO	5,164,761
128	INTEL CORP	1,626,120
129	PFIZER INC	64,536
130	UNITED TECHNOLOGIES CORP	1,646,084
131	PFIZER INC	100,457
132	CLEAR CHANNEL COMMUNICATIONS INC	1,153
133	INTEL CORP	1,040
134	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	531
135	MITSUI FUDOSAN CO LTSHR (8801)NPV JPY	1,425
136	NEC CORP SHR (6701)NPV JPY	48
137	CHUGAI PHARMACEUTICASHR (4519)NPV JPY	140
138	ISETAN CO LTD SHR (8238)NPV JPY	34,645
139	JFE HOLDINGS INC SHR (5411)NPV JPY	40,604
140	KOBE STEEL LTD SHR (5406)NPV JPY	28,049
141	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	191,483
142	AJINOMOTO CO INC SHR (2802)NPV JPY	108,136
143	SHIMIZU CORP SHR (1803)NPV JPY	15,728
144	MITSUI FUDOSAN CO LTSHR (8801)NPV JPY	59,684

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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97	0059	
98	0059	
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101	0059	
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145	ITSSUM ASIA	SUM-EQUITIES	ITS Asia	SUM-EQUITIES
146	ITSSUM ASIA	SUM-EQUITIES	ITS Asia	SUM-EQUITIES
147	ITSSUM ASIA	SUM-EQUITIES	ITS Asia	SUM-EQUITIES
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188	ITSSUM ASIA	SUM-EQUITIES	ITS Asia	SUM-EQUITIES
189	ITSSUM EUROPE	SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
190	ITSSUM EUROPE	SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
191	ITSSUM EUROPE	SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
192	ITSSUM EUROPE	SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES

	D	E	F	G	H	I
145	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	25422
146	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	25422
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148	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	25422
149	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	26266
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151	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PORTFOLIO PROP JAPAN	26266
152	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN	24105
153	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN	24105
154	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN	24105
155	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN	24105
156	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN	24105
157	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN	24105
158	SUM ASIA	ITS	ASIA EXECUTION SERVICES	PORTFOLIO ASIA	PRTFLIO-FACLITATION JAPAN	24105
159	SUM ASIA	ITS	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	24893
160	SUM ASIA	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN	27215
161	SUM ASIA	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRAT JAPAN	27215
162	SUM ASIA	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	24149
163	SUM ASIA	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	24149
164	SUM ASIA	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	24149
165	SUM ASIA	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	24149
166	SUM ASIA	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	24149
167	SUM ASIA	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	24149
168	SUM ASIA	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	24149
169	SUM ASIA	ITS	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN	25499
170	SUM ASIA	ITS	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN	25499
171	SUM ASIA	ITS	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN	25499
172	SUM ASIA	ITS	VOLATILITY ASIA	PROPRIETARY VOL ASIA	PROP VOL JAPAN	25499
173	SUM ASIA	ITS	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	24244
174	SUM ASIA	ITS	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	24244
175	SUM ASIA	ITS	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	24244
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188	SUM ASIA	ITS	VOLATILITY ASIA	STRUCTURED VOL ASIA	STRUCTURED VOL JAPAN	24244
189	SUM EUROPE	ITS	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION	24801
190	SUM EUROPE	ITS	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION	24801
191	SUM EUROPE	ITS	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION	24801
192	SUM EUROPE	ITS	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION	24801

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

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145	078003506	LBACC NIKKEI 225	999219900	JP3733000008
146	078003506	LBACC NIKKEI 225	999604903	JP3371200001
147	078003506	LBACC NIKKEI 225	999901903	JP3116000005
148	078003506	LBACC NIKKEI 225	999991050	JP3519400000
149	071009328	LBAC TITAN ETF	874058928	JP3463000004
150	071009328	LBAC TITAN ETF	998952907	JP3893200000
151	077008159	FBJP	874058928	JP3463000004
152	077002087	LBF RYDEX	022623078	JP3386030005
153	077002087	LBF RYDEX	499890903	JP3289800009
154	077002087	LBF RYDEX	874058928	JP3463000004
155	077002087	LBF RYDEX	998952907	JP3893200000
156	077002087	LBF RYDEX	999219900	JP3733000008
157	077002087	LBF RYDEX	999604903	JP3371200001
158	077002087	LBF RYDEX	999991050	JP3519400000
159	076004233	CONVERTIBLES HK	1IN925342	XS0305967498
160	073007148	LBAC VOL.	022623078	JP3386030005
161	073007148	LBAC VOL.	998952907	JP3893200000
162	071000MT7	H-C24	001318500	JP3140000005
163	071000MT7	H-C24	022623078	JP3386030005
164	071000MT7	H-C24	989671904	JP3358800005
165	071000MT7	H-C24	999604903	JP3371200001
166	071000MT7	H-C24	999901903	JP3116000005
167	0710079K6	H-C31	1IN925342	XS0305967498
168	0710079L4	T-C32	235156007	XS0147563455
169	073007221	T-CV7 STOCK ACCOUN	022623078	JP3386030005
170	073007221	T-CV7 STOCK ACCOUN	499890903	JP3289800009
171	073007221	T-CV7 STOCK ACCOUN	989671904	JP3358800005
172	073007221	T-CV7 STOCK ACCOUN	998952907	JP3893200000
173	071000525	T-SSB STOCK BOOK	022623078	JP3386030005
174	071000525	T-SSB STOCK BOOK	874058928	JP3463000004
175	071000525	T-SSB STOCK BOOK	989671904	JP3358800005
176	071000525	T-SSB STOCK BOOK	998952907	JP3893200000
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179	071000939	T-SSE STOCK BOOK	001318500	JP3140000005
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181	071000939	T-SSE STOCK BOOK	499890903	JP3289800009
182	071000939	T-SSE STOCK BOOK	874058928	JP3463000004
183	071000939	T-SSE STOCK BOOK	989630900	JP3119600009
184	071000939	T-SSE STOCK BOOK	989671904	JP3358800005
185	071000939	T-SSE STOCK BOOK	998952907	JP3893200000
186	071000939	T-SSE STOCK BOOK	999219900	JP3733000008
187	071000939	T-SSE STOCK BOOK	999991050	JP3519400000
188	071000P23	T-STR STOCK	998952907	JP3893200000
189	071002562	CB CYCLICAL TDG	001724753	FR0000121881
190	071002570	CB PHARMA TDG	1DE911913	DE000TUAG091
191	071002570	CB PHARMA TDG	1GB420309	XS0237580591
192	071002612	CB RETAIL TDG	005051958	GB00B0KQX869

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145	NEC CORP SHR (6701)NPV JPY	11,540
146	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	419,882
147	ASAHI BREWERIES LTD SHR (2502)NPV JPY	83,085
148	CHUGAI PHARMACEUTICASHR (4519)NPV JPY	60,504
149	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	865
150	MITSUI FUDOSAN CO LTSHR (8801)NPV JPY	578
151	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	24,708
152	JFE HOLDINGS INC SHR (5411)NPV JPY	121,810
153	KOBE STEEL LTD SHR (5406)NPV JPY	46,146
154	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	88,947
155	MITSUI FUDOSAN CO LTSHR (8801)NPV JPY	26,954
156	NEC CORP SHR (6701)NPV JPY	14,146
157	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	66,368
158	CHUGAI PHARMACEUTICASHR (4519)NPV JPY	200
159	ROLTA INDIA LTD CNVBND#ROLT ZEROCPN29Jun12	29,876,641
160	JFE HOLDINGS INC SHR (5411)NPV JPY	667,291
161	MITSUI FUDOSAN CO LTSHR (8801)NPV JPY	562,181
162	ISETAN CO LTD SHR (8238)NPV JPY	31,627
163	JFE HOLDINGS INC SHR (5411)NPV JPY	93,447
164	SHIMIZU CORP SHR (1803)NPV JPY	43,125
165	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	86,685
166	ASAHI BREWERIES LTD SHR (2502)NPV JPY	62,448
167	ROLTA INDIA LTD CNVBND#ROLT ZEROCPN29Jun12	2,443,593
168	FUJITSU LTD CONV BOND ZEROCPN27May09	89,722,844
169	JFE HOLDINGS INC SHR (5411)NPV JPY	282,974
170	KOBE STEEL LTD SHR (5406)NPV JPY	82,338
171	SHIMIZU CORP SHR (1803)NPV JPY	38,559
172	MITSUI FUDOSAN CO LTSHR (8801)NPV JPY	48,132
173	JFE HOLDINGS INC SHR (5411)NPV JPY	664,659
174	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	211,717
175	SHIMIZU CORP SHR (1803)NPV JPY	1,938,606
176	MITSUI FUDOSAN CO LTSHR (8801)NPV JPY	523,675
177	NEC CORP SHR (6701)NPV JPY	360,513
178	CHUGAI PHARMACEUTICASHR (4519)NPV JPY	18,125
179	ISETAN CO LTD SHR (8238)NPV JPY	515,088
180	JFE HOLDINGS INC SHR (5411)NPV JPY	821,281
181	KOBE STEEL LTD SHR (5406)NPV JPY	646,038
182	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	380,275
183	AJINOMOTO CO INC SHR (2802)NPV JPY	132,553
184	SHIMIZU CORP SHR (1803)NPV JPY	106,037
185	MITSUI FUDOSAN CO LTSHR (8801)NPV JPY	499,779
186	NEC CORP SHR (6701)NPV JPY	365,783
187	CHUGAI PHARMACEUTICASHR (4519)NPV JPY	3,024,648
188	MITSUI FUDOSAN CO LTSHR (8801)NPV JPY	3,851
189	HAVAS SA SHR EUR 0.40EUR	1,467
190	TUI AG CNVBND#TUI 2.75 %01Sep12	142,076
191	PUNCH TAVERNS REDWOO CONV BOND 5 %14Dec10	203,059
192	SHIRE PLC ORD GBP 5.00GBP	126,225

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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193	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
194	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
195	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
196	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
197	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
198	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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239	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
240	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES

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193	SUM EUROPE	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46235
194	SUM EUROPE	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46235
195	SUM EUROPE	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46235
196	SUM EUROPE	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46236
197	SUM EUROPE	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	47622
198	SUM EUROPE	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	47622
199	SUM EUROPE	ITS	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	49025
200	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH FACILITATION	24371
201	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410
202	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410
203	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410
204	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410
205	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA	51411
206	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA	51411
207	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS	29548
208	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE CASH	TELECOM	25658
209	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
210	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
211	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
212	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
213	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
214	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
215	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
216	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
217	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
218	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
219	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
220	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
221	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
222	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
223	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
224	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
225	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
226	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
227	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
228	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
229	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
230	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
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232	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
233	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
234	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
235	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
236	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
237	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
238	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
239	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
240	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466

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193	0710022Q1	EQUITIES BOOK 1	001147725	DE0005439004
194	0710022Q1	EQUITIES BOOK 1	001419704	CH0012138530
195	0710022Q1	EQUITIES BOOK 1	011717451	GB00B1XZS820
196	0710022T5	FRONT	001032093	GB00B16GWD56
197	071002NP0	CONSUMER	1IT375906	IT0003826473
198	071005B27	JM3 MIDCAP	001081397	GB00B1KJJ408
199	072004JK1	AUTOS	001147725	DE0005439004
200	071002G86	EX TEST 9	001032093	GB00B16GWD56
201	072004LV4	RETINA TRADING 5	017545963	NO0010096985
202	077007268	SECTOR PAIRS 1	005051958	GB00B0KQX869
203	077007268	SECTOR PAIRS 1	999610918	GB0009223206
204	077007441	SS CONSUMER	001864073	GB00B24CGK77
205	073001927	ANALYST STAT	001147725	DE0005439004
206	073001927	ANALYST STAT	999610918	GB0009223206
207	072004CP7	FINANCIALS UK	000914457	GB0031348658
208	078009438	TELECOM PROP	001032093	GB00B16GWD56
209	071002FK0	QUANT QT 1	969457100	US9694571004
210	071002FV6	QUANT QT 6	184502102	US1845021021
211	071002FV6	QUANT QT 6	428236103	US4282361033
212	071002GB9	QUANT QP 1	020256145	GB0031215220
213	071002GB9	QUANT QP 1	1GB356693	GB00B03MM408
214	071002GB9	QUANT QP 1	1GB946220	GB00B1CRLC47
215	071002GB9	QUANT QP 1	998948015	NL0000349488
216	071004618	TACTICAL TRD STRA2	022623078	JP3386030005
217	071004618	TACTICAL TRD STRA2	499890903	JP3289800009
218	071004618	TACTICAL TRD STRA2	999604903	JP3371200001
219	0720036S0	EVENT EARNINGS EU	003916889	NL0006034001
220	0720036S0	EVENT EARNINGS EU	013337688	DE0005108401
221	0720036S0	EVENT EARNINGS EU	017545963	NO0010096985
222	0720045M2	CLIENT FAC RISK V5	172967101	US1729671016
223	0720045N0	CLIENT FAC RISK V6	001032093	GB00B16GWD56
224	0720045N0	CLIENT FAC RISK V6	1GB356693	GB00B03MM408
225	072004HY3	QUANTITATIVE EQ 1	1GB356693	GB00B03MM408
226	072004KG8	INVEST SYS UK	000991166	GB0008706128
227	072004KG8	INVEST SYS UK	999610918	GB0009223206
228	072004LM4	QUANTITATIVE EQ 8	000991166	GB0008706128
229	072004LM4	QUANTITATIVE EQ 8	001032093	GB00B16GWD56
230	072004M01	ANALYST MOMENTUM I	017545963	NO0010096985
231	072004R48	TACTICAL TRDG S6	001032093	GB00B16GWD56
232	072004R48	TACTICAL TRDG S6	999610918	GB0009223206
233	072004XX7	ACTIVE RISK II	037833100	US0378331005
234	072004XY5	SHORT TERM MOMENTU	001032093	GB00B16GWD56
235	072004XY5	SHORT TERM MOMENTU	003916889	NL0006034001
236	072004XY5	SHORT TERM MOMENTU	013337688	DE0005108401
237	072004XY5	SHORT TERM MOMENTU	017545963	NO0010096985
238	072008592	EVENT MOMENTUM-PQS	000991166	GB0008706128
239	072008592	EVENT MOMENTUM-PQS	001032093	GB00B16GWD56
240	072008592	EVENT MOMENTUM-PQS	020256145	GB0031215220

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193	CONTINENTAL AG SHR EUR 0.00EUR	66,530
194	CREDIT SUISSE GROUP SHR CHF 0.04CHF	211,564
195	ANGLO AMERICAN PLC ORD USD 0.54GBP	169,522
196	VODAFONE GROUP PLC ORD USD 0.11GBP	515,628
197	PARMALAT SPA SHR EUR 1.00EUR	418,667
198	WHITBREAD PLC ORD GBP 76.79GBP	1,103,126
199	CONTINENTAL AG SHR EUR 0.00EUR	2,939,991
200	VODAFONE GROUP PLC ORD USD 0.11GBP	34
201	STATOILHYDRO ASA SHR NOK 2.50NOK	418,601
202	SHIRE PLC ORD GBP 5.00GBP	2,136,013
203	SMITH & NEPHEW PLC ORD USD 0.20GBP	339,075
204	RECKITT BENCKISER GRORD GBP 10.00GBP	196,792
205	CONTINENTAL AG SHR EUR 0.00EUR	503,279
206	SMITH & NEPHEW PLC ORD USD 0.20GBP	137,328
207	BARCLAYS PLC ORD GBP 25.00GBP	678,119
208	VODAFONE GROUP PLC ORD USD 0.11GBP	3,860,737
209	WILLIAMS COMPANIES INC	15,765
210	CLEAR CHANNEL COMMUNICATIONS INC	17,091
211	HEWLETT PACKARD CO	4,274
212	CARNIVAL PLC ORD USD 1.66GBP	412,236
213	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	635,444
214	MONDI PLC ORD EUR 0.20GBP	4,596,019
215	REED ELSEVIER NV SHR EUR 0.06EUR	3,377,656
216	JFE HOLDINGS INC SHR (5411)NPV JPY	19,742
217	KOBE STEEL LTD SHR (5406)NPV JPY	11,763
218	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	10,836
219	ASML HOLDING NV SHR EUR 0.09EUR	17,109
220	SOLARWORLD AG SHR 0.00EUR	33,483
221	STATOILHYDRO ASA SHR NOK 2.50NOK	91,828
222	CITIGROUP INC	10,162
223	VODAFONE GROUP PLC ORD USD 0.11GBP	205,019
224	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	95,454
225	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	173,514
226	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	41,187
227	SMITH & NEPHEW PLC ORD USD 0.20GBP	61,237
228	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	2,109,157
229	VODAFONE GROUP PLC ORD USD 0.11GBP	394,503
230	STATOILHYDRO ASA SHR NOK 2.50NOK	46,154
231	VODAFONE GROUP PLC ORD USD 0.11GBP	120,690
232	SMITH & NEPHEW PLC ORD USD 0.20GBP	499,908
233	APPLE INC	608,947
234	VODAFONE GROUP PLC ORD USD 0.11GBP	603,621
235	ASML HOLDING NV SHR EUR 0.09EUR	82,831
236	SOLARWORLD AG SHR 0.00EUR	172,182
237	STATOILHYDRO ASA SHR NOK 2.50NOK	668,276
238	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	72,166
239	VODAFONE GROUP PLC ORD USD 0.11GBP	54,646
240	CARNIVAL PLC ORD USD 1.66GBP	1,283

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241	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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244	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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246	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
247	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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287	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
288	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES

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241	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
242	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
243	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
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245	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
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247	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
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249	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
250	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
251	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
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254	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
255	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466
256	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419
257	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419
258	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419
259	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419
260	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419
261	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419
262	SUM EUROPE	ITS	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419
263	SUM EUROPE	ITS	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	27173
264	SUM EUROPE	ITS	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	27173
265	SUM EUROPE	ITS	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	27173
266	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC	40131
267	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC	41555
268	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
269	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
270	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
271	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
272	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
273	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
274	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
275	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
276	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
277	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
278	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
279	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
280	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
281	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
282	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
283	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
284	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
285	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
286	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719
287	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING	24751
288	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING	24751

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	J	K	L	M
241	072008592	EVENT MOMENTUM-PQS	1GB356693	GB00B03MM408
242	072008592	EVENT MOMENTUM-PQS	1GB946220	GB00B1CRLC47
243	072008592	EVENT MOMENTUM-PQS	999610918	GB0009223206
244	073000978	INVEST SYS US	969457100	US9694571004
245	077000941	EVENT MOMENTUM II	000991166	GB0008706128
246	077000941	EVENT MOMENTUM II	001032093	GB00B16GWD56
247	077000941	EVENT MOMENTUM II	001724753	FR0000121881
248	077000941	EVENT MOMENTUM II	003916889	NL0006034001
249	077000941	EVENT MOMENTUM II	013337688	DE0005108401
250	077000941	EVENT MOMENTUM II	017545963	NO0010096985
251	077000941	EVENT MOMENTUM II	020256145	GB0031215220
252	077000941	EVENT MOMENTUM II	1GB356693	GB00B03MM408
253	077000941	EVENT MOMENTUM II	1GB946220	GB00B1CRLC47
254	077000941	EVENT MOMENTUM II	999610918	GB0009223206
255	079000063	INTRADAY CLOSE REV	003916889	NL0006034001
256	072004B37	QBS STOCK POS B	001032093	GB00B16GWD56
257	072004FB5	QDS STOCK POS D	001032093	GB00B16GWD56
258	072004FB5	QDS STOCK POS D	003916889	NL0006034001
259	072004FB5	QDS STOCK POS D	017545963	NO0010096985
260	072004FB5	QDS STOCK POS D	1GB356693	GB00B03MM408
261	072004FB5	QDS STOCK POS D	998948015	NL0000349488
262	072004FB5	QDS STOCK POS D	999610918	GB0009223206
263	071002CC1	RV DESK ANALYST	1GB329823	GB00B0784Q08
264	071002CD9	GIOVANNI RIVANO	998948015	NL0000349488
265	076008663	EURO RISK ARB	1GB329823	GB00B0784Q08
266	072004DH4	E-COMMERCE GT WASH	998948015	NL0000349488
267	073001778	ELECTRONIC ERROR 1	001147725	DE0005439004
268	072003890	VWAP STOP CLIENT	000914457	GB0031348658
269	072003890	VWAP STOP CLIENT	001057363	GB0004082847
270	072003890	VWAP STOP CLIENT	005051958	GB00B0KQX869
271	072003890	VWAP STOP CLIENT	013337688	DE0005108401
272	072003890	VWAP STOP CLIENT	017545963	NO0010096985
273	072003890	VWAP STOP CLIENT	998948015	NL0000349488
274	072005572	AUTO EXECUTION WOR	017545963	NO0010096985
275	072008196	AGENCY AMERICA CLI	017545963	NO0010096985
276	072008204	AGENCY EUROPE CLIE	001147725	DE0005439004
277	072008204	AGENCY EUROPE CLIE	001864073	GB00B24CGK77
278	072008204	AGENCY EUROPE CLIE	013337688	DE0005108401
279	072008204	AGENCY EUROPE CLIE	998948015	NL0000349488
280	072008238	AGENCY JAPAN CLIEN	000914457	GB0031348658
281	072008238	AGENCY JAPAN CLIEN	001057363	GB0004082847
282	072008238	AGENCY JAPAN CLIEN	005051958	GB00B0KQX869
283	072008238	AGENCY JAPAN CLIEN	013337688	DE0005108401
284	072008238	AGENCY JAPAN CLIEN	1IE846290	IE00B1RR8406
285	078005493	GUARANTEED VWAP	000914457	GB0031348658
286	078005493	GUARANTEED VWAP	005051958	GB00B0KQX869
287	071001507	INDEX CHANGES 4	020256145	GB0031215220
288	071001507	INDEX CHANGES 4	1GB946220	GB00B1CRLC47

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241	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	14,784
242	MONDI PLC ORD EUR 0.20GBP	22,080
243	SMITH & NEPHEW PLC ORD USD 0.20GBP	23,654
244	WILLIAMS COMPANIES INC	94,562
245	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	68,702
246	VODAFONE GROUP PLC ORD USD 0.11GBP	36,566
247	HAVAS SA SHR EUR 0.40EUR	55,803
248	ASML HOLDING NV SHR EUR 0.09EUR	11,774
249	SOLARWORLD AG SHR 0.00EUR	17,175
250	STATOILHYDRO ASA SHR NOK 2.50NOK	25,000
251	CARNIVAL PLC ORD USD 1.66GBP	1,991
252	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	9,548
253	MONDI PLC ORD EUR 0.20GBP	149,705
254	SMITH & NEPHEW PLC ORD USD 0.20GBP	57,575
255	ASML HOLDING NV SHR EUR 0.09EUR	10,818
256	VODAFONE GROUP PLC ORD USD 0.11GBP	60
257	VODAFONE GROUP PLC ORD USD 0.11GBP	678,943
258	ASML HOLDING NV SHR EUR 0.09EUR	2,924
259	STATOILHYDRO ASA SHR NOK 2.50NOK	647,687
260	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	33,163
261	REED ELSEVIER NV SHR EUR 0.06EUR	26,945
262	SMITH & NEPHEW PLC ORD USD 0.20GBP	215,285
263	FOSECO PLC ORD GBP 25.00GBP	95,046
264	REED ELSEVIER NV SHR EUR 0.06EUR	260,763
265	FOSECO PLC ORD GBP 25.00GBP	1,086,865
266	REED ELSEVIER NV SHR EUR 0.06EUR	128,145
267	CONTINENTAL AG SHR EUR 0.00EUR	20
268	BARCLAYS PLC ORD GBP 25.00GBP	378,573
269	STANDARD CHARTERED PORD USD 0.50GBP	144,824
270	SHIRE PLC ORD GBP 5.00GBP	52,227
271	SOLARWORLD AG SHR 0.00EUR	241
272	STATOILHYDRO ASA SHR NOK 2.50NOK	28,294
273	REED ELSEVIER NV SHR EUR 0.06EUR	1,402
274	STATOILHYDRO ASA SHR NOK 2.50NOK	360
275	STATOILHYDRO ASA SHR NOK 2.50NOK	333,259
276	CONTINENTAL AG SHR EUR 0.00EUR	161,966
277	RECKITT BENCKISER GRORD GBP 10.00GBP	43,433
278	SOLARWORLD AG SHR 0.00EUR	257,057
279	REED ELSEVIER NV SHR EUR 0.06EUR	7,906
280	BARCLAYS PLC ORD GBP 25.00GBP	846,455
281	STANDARD CHARTERED PORD USD 0.50GBP	8,178,284
282	SHIRE PLC ORD GBP 5.00GBP	2,825,192
283	SOLARWORLD AG SHR 0.00EUR	5,356
284	SMURFIT KAPPA GROUP SHR EUR 0.00EUR	1,830,225
285	BARCLAYS PLC ORD GBP 25.00GBP	11,000
286	SHIRE PLC ORD GBP 5.00GBP	703
287	CARNIVAL PLC ORD USD 1.66GBP	903
288	MONDI PLC ORD EUR 0.20GBP	24,006

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289	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
290	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
291	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
292	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
293	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
294	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
295	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
296	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
297	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
298	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
299	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
300	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
301	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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334	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
335	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
336	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES

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289	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING	24751
290	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING	24751
291	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING	24751
292	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING	24751
293	SUM EUROPE	ITS	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING	24751
294	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109
295	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109
296	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109
297	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109
298	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109
299	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109
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303	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	47450
304	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	47450
305	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	47451
306	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	47451
307	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	47451
308	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	40785
309	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46115
310	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46115
311	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46121
312	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46123
313	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46190
314	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	47470
315	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49865
316	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49866
317	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49867
318	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49868
319	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49869
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322	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49871
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325	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49877
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327	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49878
328	SUM EUROPE	ITS	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49878
329	SUM EUROPE	ITS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	CONVERTS STRIPPING	47492
330	SUM EUROPE	ITS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	CONVERTS STRIPPING	47493
331	SUM EUROPE	ITS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	MACRO/SPEC SITUATIONS	47452
332	SUM EUROPE	ITS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK	46933
333	SUM EUROPE	ITS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	46948
334	SUM EUROPE	ITS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	46948
335	SUM EUROPE	ITS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE	46994
336	SUM EUROPE	ITS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE	46994

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	J	K	L	M
289	071004816	PROPRIETORY RISK 3	1GB946220	GB00B1CRLC47
290	072004CW2	PROPRIETORY RISK A	002766798	CH0012332372
291	072004GG3	INDEX CHANGES 8	1GB846958	IE00B1RR8406
292	076002864	PROPRIETORY RISK	000991166	GB0008706128
293	076002864	PROPRIETORY RISK	017545963	NO0010096985
294	0720040M7	AMM DOT LBIE	000914457	GB0031348658
295	0720040M7	AMM DOT LBIE	000991166	GB0008706128
296	0720040M7	AMM DOT LBIE	001032093	GB00B16GWD56
297	0720040M7	AMM DOT LBIE	001057363	GB0004082847
298	0720040M7	AMM DOT LBIE	001147725	DE0005439004
299	0720040M7	AMM DOT LBIE	003916889	NL0006034001
300	0720040M7	AMM DOT LBIE	011208550	GB0005405286
301	0720040M7	AMM DOT LBIE	1GB356693	GB00B03MM408
302	0720040M7	AMM DOT LBIE	1IE846290	IE00B1RR8406
303	076006352	DELTA 1 INDEX BOOK	002766798	CH0012332372
304	076006352	DELTA 1 INDEX BOOK	998948015	NL0000349488
305	0720034H6	DELTA 1 INDEX ARB	000914457	GB0031348658
306	0720034H6	DELTA 1 INDEX ARB	000991166	GB0008706128
307	0720034H6	DELTA 1 INDEX ARB	001057363	GB0004082847
308	072004XZ2	AMM WASH	001419704	CH0012138530
309	076006477	BANK SECTOR	000914457	GB0031348658
310	076006477	BANK SECTOR	001419704	CH0012138530
311	071000459	CYCLICAL SECTOR	1IT375906	IT0003826473
312	071000640	NON CYCLICAL	001147725	DE0005439004
313	071000483	FINANCE/INSURANCE	002766798	CH0012332372
314	077002947	LBF WLD EURO INDX	003916889	NL0006034001
315	0710025R6	L-TEK_FRONT	003916889	NL0006034001
316	0710025S4	L-TEL_FRONT	001032093	GB00B16GWD56
317	0710025T2	L-MED_FRONT	001724753	FR0000121881
318	0710025V7	L-TRA_FRONT	001081397	GB00B1KJJ408
319	0710025W5	L-KNK_FRONT	000914457	GB0031348658
320	0710025W5	L-KNK_FRONT	001419704	CH0012138530
321	0710025W5	L-KNK_FRONT	011208550	GB0005405286
322	0710025Y1	L-FNB_FRONT	1IT375906	IT0003826473
323	0710026D6	L-INS_FRONT	002766798	CH0012332372
324	0710026F1	L-CYN_FRONT	001147725	DE0005439004
325	0710026G9	L-ERG_FRONT	011717451	GB00B1XZS820
326	0710026G9	L-ERG_FRONT	1GB356693	GB00B03MM408
327	0710026H7	L-ADV_FRONT	001147725	DE0005439004
328	0710026H7	L-ADV_FRONT	002766798	CH0012332372
329	077001154	CONVERT STRIPPING	1LU290429	XS0211545040
330	076007343	GBP/ITL XSP STOCK	001032093	GB00B16GWD56
331	072005671	ESTOXX DISPERSION	1IT375906	IT0003826473
332	072002850	VOL DK IND HDGE	1DE663720	XS0264319137
333	071000863	STOCK INDEX PAIRS	001147725	DE0005439004
334	071000863	STOCK INDEX PAIRS	999215916	DE0008232125
335	072004NQ3	STRUCTURED LBIE	001147725	DE0005439004
336	072004NQ3	STRUCTURED LBIE	999215916	DE0008232125

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289	MONDI PLC ORD EUR 0.20GBP	264,566
290	SWISS REINSURANCE SHR CHF 0.10CHF	718,806
291	SMURFIT KAPPA GROUP ORD EUR 0.00EUR	261,079
292	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	251,194
293	STATOILHYDRO ASA SHR NOK 2.50NOK	666,899
294	BARCLAYS PLC ORD GBP 25.00GBP	6,035,655
295	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	1,193,595
296	VODAFONE GROUP PLC ORD USD 0.11GBP	6,923,415
297	STANDARD CHARTERED PORD USD 0.50GBP	3,534,774
298	CONTINENTAL AG SHR EUR 0.00EUR	571,551
299	ASML HOLDING NV SHR EUR 0.09EUR	115,308
300	HSBC HOLDINGS PLC ORD USD 0.50GBP	4,863,618
301	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	1,287,034
302	SMURFIT KAPPA GROUP SHR EUR 0.00EUR	61,898
303	SWISS REINSURANCE SHR CHF 0.10CHF	2,777,052
304	REED ELSEVIER NV SHR EUR 0.06EUR	1,339,500
305	BARCLAYS PLC ORD GBP 25.00GBP	3,009,050
306	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	718,196
307	STANDARD CHARTERED PORD USD 0.50GBP	7,987,669
308	CREDIT SUISSE GROUP SHR CHF 0.04CHF	86
309	BARCLAYS PLC ORD GBP 25.00GBP	695,192
310	CREDIT SUISSE GROUP SHR CHF 0.04CHF	2,603,879
311	PARMALAT SPA SHR EUR 1.00EUR	192,693
312	CONTINENTAL AG SHR EUR 0.00EUR	5,472
313	SWISS REINSURANCE SHR CHF 0.10CHF	2,365,410
314	ASML HOLDING NV SHR EUR 0.09EUR	2,314,106
315	ASML HOLDING NV SHR EUR 0.09EUR	10,966,690
316	VODAFONE GROUP PLC ORD USD 0.11GBP	24,625,466
317	HAVAS SA SHR EUR 0.40EUR	155,886
318	WHITBREAD PLC ORD GBP 76.79GBP	5,361,469
319	BARCLAYS PLC ORD GBP 25.00GBP	89,980,986
320	CREDIT SUISSE GROUP SHR CHF 0.04CHF	30,672,545
321	HSBC HOLDINGS PLC ORD USD 0.50GBP	15,661,373
322	PARMALAT SPA SHR EUR 1.00EUR	2,380,247
323	SWISS REINSURANCE SHR CHF 0.10CHF	37,798,215
324	CONTINENTAL AG SHR EUR 0.00EUR	3,890,445
325	ANGLO AMERICAN PLC ORD USD 0.54GBP	7,732,229
326	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	1,372,397
327	CONTINENTAL AG SHR EUR 0.00EUR	32,273
328	SWISS REINSURANCE SHR CHF 0.10CHF	292,213
329	JP MORGAN BANK LUXEM CONV BOND 4.5 %04Feb08	5,581,520
330	VODAFONE GROUP PLC ORD USD 0.11GBP	46,446,450
331	PARMALAT SPA SHR EUR 1.00EUR	98,106
332	FIGARO FINANCE LTD CNVBND#VAL 3.875%18Sep09	313,805,194
333	CONTINENTAL AG SHR EUR 0.00EUR	701,713
334	DEUTSCHE LUFTHANSA ASHR 0.00EUR	8,907
335	CONTINENTAL AG SHR EUR 0.00EUR	5,064,140
336	DEUTSCHE LUFTHANSA ASHR 0.00EUR	104,132

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337	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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337	SUM EUROPE	ITS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE	47480
338	SUM EUROPE	ITS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE	47480
339	SUM EUROPE	ITS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE	47480
340	SUM EUROPE	ITS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE	47482
341	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003
342	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003
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361	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118
362	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118
363	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118
364	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46147
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366	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46168
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378	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46177
379	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46177
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381	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46179
382	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47573
383	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574
384	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574

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337	071000905	WLD SECTOR BSKTS	001147725	DE0005439004
338	071000905	WLD SECTOR BSKTS	001419704	CH0012138530
339	071000905	WLD SECTOR BSKTS	003916889	NL0006034001
340	071002299	WLD SECTOR BSKTS	000914457	GB0031348658
341	074003070	HFR LBF	001864073	GB00B24CGK77
342	074003070	HFR LBF	011208550	GB0005405286
343	074003070	HFR LBF	017545963	NO0010096985
344	074003070	HFR LBF	17275R102	US17275R1023
345	071000731	LBF CERT	001147725	DE0005439004
346	071000731	LBF CERT	001419704	CH0012138530
347	071000731	LBF CERT	002766798	CH0012332372
348	071000731	LBF CERT	003916889	NL0006034001
349	071000731	LBF CERT	017545963	NO0010096985
350	071000731	LBF CERT	874058928	JP3463000004
351	071000731	LBF CERT	969457100	US9694571004
352	071000731	LBF CERT	998948015	NL0000349488
353	071000731	LBF CERT	999215916	DE0008232125
354	071000731	LBF CERT	999604903	JP3371200001
355	076008291	SWP BKT STK JV001	000991166	GB0008706128
356	076008291	SWP BKT STK JV001	001057363	GB0004082847
357	076008291	SWP BKT STK JV001	001081397	GB00B1KJJ408
358	076008291	SWP BKT STK JV001	001864073	GB00B24CGK77
359	076008291	SWP BKT STK JV001	005051958	GB00B0KQX869
360	076008291	SWP BKT STK JV001	011208550	GB0005405286
361	076008291	SWP BKT STK JV001	011717451	GB00B1XZS820
362	076008291	SWP BKT STK JV001	1GB356693	GB00B03MM408
363	076008291	SWP BKT STK JV001	999610918	GB0009223206
364	0710000G9	SAM DUMMY TRDBK	717081103	US7170811035
365	077001253	EXOTICS	001419704	CH0012138530
366	077001253	EXOTICS	002766798	CH0012332372
367	077001253	EXOTICS	003916889	NL0006034001
368	077001253	EXOTICS	969457100	US9694571004
369	077001253	EXOTICS	998948015	NL0000349488
370	076007335	GBP/ITL EXO STOCK	001057363	GB0004082847
371	076007335	GBP/ITL EXO STOCK	001081397	GB00B1KJJ408
372	076007335	GBP/ITL EXO STOCK	001864073	GB00B24CGK77
373	076007335	GBP/ITL EXO STOCK	005051958	GB00B0KQX869
374	076007335	GBP/ITL EXO STOCK	011208550	GB0005405286
375	076007335	GBP/ITL EXO STOCK	011717451	GB00B1XZS820
376	076007335	GBP/ITL EXO STOCK	999610918	GB0009223206
377	071000848	EXOTICS SECTOR	002766798	CH0012332372
378	071000848	EXOTICS SECTOR	874058928	JP3463000004
379	071000848	EXOTICS SECTOR	999215916	DE0008232125
380	071000848	EXOTICS SECTOR	999219900	JP3733000008
381	071002216	EXOTICS SECTOR	000991166	GB0008706128
382	071002CH0	L-SWXLBIE	000991166	GB0008706128
383	071000QK2	L-SWXLBF	001419704	CH0012138530
384	071000QK2	L-SWXLBF	002766798	CH0012332372

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337	CONTINENTAL AG SHR EUR 0.00EUR	3,585,020
338	CREDIT SUISSE GROUP SHR CHF 0.04CHF	18,214,861
339	ASML HOLDING NV SHR EUR 0.09EUR	95,682
340	BARCLAYS PLC ORD GBP 25.00GBP	24,995,794
341	RECKITT BENCKISER GRORD GBP 10.00GBP	82,931
342	HSBC HOLDINGS PLC ORD USD 0.50GBP	105,696
343	STATOILHYDRO ASA SHR NOK 2.50NOK	13,840
344	CISCO SYSTEMS INC	5,771
345	CONTINENTAL AG SHR EUR 0.00EUR	81,447
346	CREDIT SUISSE GROUP SHR CHF 0.04CHF	1,543,233
347	SWISS REINSURANCE SHR CHF 0.10CHF	245,081
348	ASML HOLDING NV SHR EUR 0.09EUR	27,579
349	STATOILHYDRO ASA SHR NOK 2.50NOK	1,899,482
350	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	98,938
351	WILLIAMS COMPANIES INC	185,614
352	REED ELSEVIER NV SHR EUR 0.06EUR	17,104
353	DEUTSCHE LUFTHANSA ASHR 0.00EUR	3,275
354	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	72,521
355	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	2,280,063
356	STANDARD CHARTERED PORD USD 0.50GBP	621,812
357	WHITBREAD PLC ORD GBP 76.79GBP	34,712
358	RECKITT BENCKISER GRORD GBP 10.00GBP	268,897
359	SHIRE PLC ORD GBP 5.00GBP	153,355
360	HSBC HOLDINGS PLC ORD USD 0.50GBP	429,098
361	ANGLO AMERICAN PLC ORD USD 0.54GBP	174,976
362	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	6,377,459
363	SMITH & NEPHEW PLC ORD USD 0.20GBP	46,742
364	PFIZER INC	84,565
365	CREDIT SUISSE GROUP SHR CHF 0.04CHF	2,596,713
366	SWISS REINSURANCE SHR CHF 0.10CHF	95,583
367	ASML HOLDING NV SHR EUR 0.09EUR	112
368	WILLIAMS COMPANIES INC	849,198
369	REED ELSEVIER NV SHR EUR 0.06EUR	71
370	STANDARD CHARTERED PORD USD 0.50GBP	2,121
371	WHITBREAD PLC ORD GBP 76.79GBP	176
372	RECKITT BENCKISER GRORD GBP 10.00GBP	1,094
373	SHIRE PLC ORD GBP 5.00GBP	641
374	HSBC HOLDINGS PLC ORD USD 0.50GBP	316,851
375	ANGLO AMERICAN PLC ORD USD 0.54GBP	209
376	SMITH & NEPHEW PLC ORD USD 0.20GBP	194
377	SWISS REINSURANCE SHR CHF 0.10CHF	61,094
378	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	65,572
379	DEUTSCHE LUFTHANSA ASHR 0.00EUR	866
380	NEC CORP SHR (6701)NPV JPY	235,132
381	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	2,126,640
382	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	131,940
383	CREDIT SUISSE GROUP SHR CHF 0.04CHF	125,916
384	SWISS REINSURANCE SHR CHF 0.10CHF	9,003,453

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413	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
414	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
415	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
416	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
417	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
418	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
419	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
420	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
421	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
422	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
423	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
424	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
425	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
426	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
427	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
428	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
429	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
430	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
431	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
432	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES

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LEHMAN BROTHERS HOLDINGS, INC.

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	D	E	F	G	H	I
385	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574
386	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574
387	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574
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389	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574
390	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574
391	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574
392	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574
393	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47980
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395	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47982
396	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47982
397	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844
398	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844
399	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844
400	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844
401	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844
402	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844
403	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844
404	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844
405	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844
406	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48849
407	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48849
408	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48849
409	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48849
410	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	49304
411	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035
412	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035
413	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035
414	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035
415	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035
416	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035
417	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
418	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
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421	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
422	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
423	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
424	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
425	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
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427	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
428	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
429	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
430	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
431	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
432	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245

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	J	K	L	M
385	071000QK2	L-SWXLBF	013337688	DE0005108401
386	071000QK2	L-SWXLBF	017545963	NO0010096985
387	071000QK2	L-SWXLBF	172967101	US1729671016
388	071000QK2	L-SWXLBF	428236103	US4282361033
389	071000QK2	L-SWXLBF	717081103	US7170811035
390	071000QK2	L-SWXLBF	874058928	JP3463000004
391	071000QK2	L-SWXLBF	913017109	US9130171096
392	071000QK2	L-SWXLBF	999604903	JP3371200001
393	071000QN6	L-EXQLBF	001419704	CH0012138530
394	071000QN6	L-EXQLBF	013337688	DE0005108401
395	071002D22	L-EXQLBIE	011208550	GB0005405286
396	071002D22	L-EXQLBIE	011717451	GB00B1XZS820
397	071000Q71	L-EMELBF	001318500	JP3140000005
398	071000Q71	L-EMELBF	003916889	NL0006034001
399	071000Q71	L-EMELBF	428236103	US4282361033
400	071000Q71	L-EMELBF	458140100	US4581401001
401	071000Q71	L-EMELBF	717081103	US7170811035
402	071000Q71	L-EMELBF	874058928	JP3463000004
403	071000Q71	L-EMELBF	913017109	US9130171096
404	071000Q71	L-EMELBF	999604903	JP3371200001
405	071000Q71	L-EMELBF	999991050	JP3519400000
406	071002V55	L-EMELBIE	001864073	GB00B24CGK77
407	071002V55	L-EMELBIE	005051958	GB00B0KQX869
408	071002V55	L-EMELBIE	011717451	GB00B1XZS820
409	071002V55	L-EMELBIE	999610918	GB0009223206
410	0760061R6	L-EX6LBF	001806124	GB0005405286
411	071002FM6	L-EEWLBIE	011208550	GB0005405286
412	072004CK8	VOL WASH	001419704	CH0012138530
413	078009560	EXOTICS LONG TERM	000991166	GB0008706128
414	078009560	EXOTICS LONG TERM	005051958	GB00B0KQX869
415	078009560	EXOTICS LONG TERM	011208550	GB0005405286
416	078009560	EXOTICS LONG TERM	999610918	GB0009223206
417	071000QQ9	L-EEWLBF	001724753	FR0000121881
418	071000QQ9	L-EEWLBF	002766798	CH0012332372
419	071000QQ9	L-EEWLBF	017545963	NO0010096985
420	071000QQ9	L-EEWLBF	17275R102	US17275R1023
421	071000QQ9	L-EEWLBF	172967101	US1729671016
422	071000QQ9	L-EEWLBF	458140100	US4581401001
423	071000QQ9	L-EEWLBF	913017109	US9130171096
424	076006303	EXOTICS LONG TERM	001419704	CH0012138530
425	076006303	EXOTICS LONG TERM	003916889	NL0006034001
426	076006303	EXOTICS LONG TERM	013337688	DE0005108401
427	076006303	EXOTICS LONG TERM	17275R102	US17275R1023
428	076006303	EXOTICS LONG TERM	172967101	US1729671016
429	076006303	EXOTICS LONG TERM	428236103	US4282361033
430	076006303	EXOTICS LONG TERM	458140100	US4581401001
431	076006303	EXOTICS LONG TERM	717081103	US7170811035
432	076006303	EXOTICS LONG TERM	874058928	JP3463000004

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385	SOLARWORLD AG SHR 0.00EUR	934
386	STATOILHYDRO ASA SHR NOK 2.50NOK	49,526
387	CITIGROUP INC	1
388	HEWLETT PACKARD CO	219
389	PFIZER INC	181,438
390	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	51,020
391	UNITED TECHNOLOGIES SHR USD 1.00USD	185
392	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	1,936
393	CREDIT SUISSE GROUP SHR CHF 0.04CHF	1,144,647
394	SOLARWORLD AG SHR 0.00EUR	2,682,790
395	HSBC HOLDINGS PLC ORD USD 0.50GBP	657,722
396	ANGLO AMERICAN PLC ORD USD 0.54GBP	701,307
397	ISETAN CO LTD SHR (8238)NPV JPY	447
398	ASML HOLDING NV SHR EUR 0.09EUR	1,451
399	HEWLETT PACKARD CO	81,221
400	INTEL CORP	99,187
401	PFIZER INC	487,181
402	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	153,297
403	UNITED TECHNOLOGIES SHR USD 1.00USD	2,767
404	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	132,261
405	CHUGAI PHARMACEUTICASHR (4519)NPV JPY	1,198
406	RECKITT BENCKISER GRORD GBP 10.00GBP	211,111
407	SHIRE PLC ORD GBP 5.00GBP	11,697
408	ANGLO AMERICAN PLC ORD USD 0.54GBP	44,623
409	SMITH & NEPHEW PLC ORD USD 0.20GBP	3,659
410	HSBC HOLDINGS PLC SHR USD 0.50HKD	3
411	HSBC HOLDINGS PLC ORD USD 0.50GBP	412,858
412	CREDIT SUISSE GROUP SHR CHF 0.04CHF	208
413	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	2,857,085
414	SHIRE PLC ORD GBP 5.00GBP	301,712
415	HSBC HOLDINGS PLC ORD USD 0.50GBP	259,010
416	SMITH & NEPHEW PLC ORD USD 0.20GBP	97,547
417	HAVAS SA SHR EUR 0.40EUR	196,148
418	SWISS REINSURANCE SHR CHF 0.10CHF	35,044
419	STATOILHYDRO ASA SHR NOK 2.50NOK	725
420	CISCO SYSTEMS INC	52,605
421	CITIGROUP INC	100,618
422	INTEL CORP	1,537,518
423	UNITED TECHNOLOGIES SHR USD 1.00USD	2,242
424	CREDIT SUISSE GROUP SHR CHF 0.04CHF	163
425	ASML HOLDING NV SHR EUR 0.09EUR	56,149
426	SOLARWORLD AG SHR 0.00EUR	8,222
427	CISCO SYSTEMS INC	11,517
428	CITIGROUP INC	20,109
429	HEWLETT PACKARD CO	70,216
430	INTEL CORP	577,454
431	PFIZER INC	4,245,653
432	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	647,281

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433	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
434	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
435	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
436	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
437	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
438	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
439	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
440	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
441	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
442	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
443	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
444	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
445	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
446	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
447	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
448	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
449	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
450	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
451	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
452	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
453	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
454	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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479	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
480	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES

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433	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
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435	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245
436	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46148
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438	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46148
439	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46148
440	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46156
441	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46161
442	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46161
443	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46161
444	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46161
445	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162
446	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162
447	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162
448	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162
449	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46165
450	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46171
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452	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174
453	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174
454	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174
455	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174
456	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174
457	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174
458	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46175
459	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46175
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475	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	47981
476	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	47981
477	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	47981
478	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48593
479	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48594
480	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48594

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	J	K	L	M
433	076006303	EXOTICS LONG TERM	998948015	NL0000349488
434	076006303	EXOTICS LONG TERM	999219900	JP3733000008
435	076006303	EXOTICS LONG TERM	999604903	JP3371200001
436	0710008F3	EXOTICS INDEX FWD	001147725	DE0005439004
437	0710008F3	EXOTICS INDEX FWD	003916889	NL0006034001
438	0710008F3	EXOTICS INDEX FWD	013337688	DE0005108401
439	0710008F3	EXOTICS INDEX FWD	969457100	US9694571004
440	072004LY8	EXOTIC SINGLE STK	1GB356693	GB00B03MM408
441	0710005L3	EXOTSINLEST2	001419704	CH0012138530
442	0710005L3	EXOTSINLEST2	002766798	CH0012332372
443	0710005L3	EXOTSINLEST2	013337688	DE0005108401
444	0710005L3	EXOTSINLEST2	998952907	JP3893200000
445	072004VD3	EXOTSINGLEST2	000991166	GB0008706128
446	072004VD3	EXOTSINGLEST2	001057363	GB0004082847
447	072004VD3	EXOTSINGLEST2	005051958	GB00B0KQX869
448	072004VD3	EXOTSINGLEST2	011208550	GB0005405286
449	0710005M1	EXOTSINLEST3	013337688	DE0005108401
450	077007995	EXOTICS3 TRD BK	874058928	JP3463000004
451	077005213	EXOTICS3 TRD BK	011208550	GB0005405286
452	077005890	EXOTIC 2 LBF	001147725	DE0005439004
453	077005890	EXOTIC 2 LBF	001419704	CH0012138530
454	077005890	EXOTIC 2 LBF	001724753	FR0000121881
455	077005890	EXOTIC 2 LBF	002766798	CH0012332372
456	077005890	EXOTIC 2 LBF	013337688	DE0005108401
457	077005890	EXOTIC 2 LBF	874058928	JP3463000004
458	073001752	EXOTIC 2	000991166	GB0008706128
459	073001752	EXOTIC 2	001057363	GB0004082847
460	073001752	EXOTIC 2	001081397	GB00B1KJJ408
461	073001752	EXOTIC 2	001419704	CH0012138530
462	073001752	EXOTIC 2	002766798	CH0012332372
463	073001752	EXOTIC 2	005051958	GB00B0KQX869
464	073001752	EXOTIC 2	999610918	GB0009223206
465	077001378	WORLD STOCK BASKET	001419704	CH0012138530
466	077001378	WORLD STOCK BASKET	001806124	GB0005405286
467	077001378	WORLD STOCK BASKET	998952907	JP3893200000
468	071002281	WLD STOCK BSKTS	000991166	GB0008706128
469	071002281	WLD STOCK BSKTS	001057363	GB0004082847
470	071002CK3	L-EXWLBIE	011208550	GB0005405286
471	071000QJ5	L-EXWLBF	999604903	JP3371200001
472	071000QM8	L-EXHLBF	001419704	CH0012138530
473	071000QM8	L-EXHLBF	001806124	GB0005405286
474	071000QM8	L-EXHLBF	002766798	CH0012332372
475	071000QM8	L-EXHLBF	003916889	NL0006034001
476	071000QM8	L-EXHLBF	017545963	NO0010096985
477	071000QM8	L-EXHLBF	874058928	JP3463000004
478	0760061N5	L-EX3LBF	001806124	GB0005405286
479	0760061P0	L-EX4LBF	001419704	CH0012138530
480	0760061P0	L-EX4LBF	001724753	FR0000121881

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433	REED ELSEVIER NV SHR EUR 0.06EUR	81,423
434	NEC CORP SHR (6701)NPV JPY	317,048
435	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	316,326
436	CONTINENTAL AG SHR EUR 0.00EUR	46,995
437	ASML HOLDING NV SHR EUR 0.09EUR	62,472
438	SOLARWORLD AG SHR 0.00EUR	9,558
439	WILLIAMS COMPANIES INC	41,994
440	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	95,769
441	CREDIT SUISSE GROUP SHR CHF 0.04CHF	14,068
442	SWISS REINSURANCE SHR CHF 0.10CHF	43,772
443	SOLARWORLD AG SHR 0.00EUR	1,739,827
444	MITSUI FUDOSAN CO LTSHR (8801)NPV JPY	654,408
445	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	10,248,777
446	STANDARD CHARTERED PORD USD 0.50GBP	4,358,031
447	SHIRE PLC ORD GBP 5.00GBP	7,610
448	HSBC HOLDINGS PLC ORD USD 0.50GBP	2,973,416
449	SOLARWORLD AG SHR 0.00EUR	53,393
450	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	746
451	HSBC HOLDINGS PLC ORD USD 0.50GBP	5,710
452	CONTINENTAL AG SHR EUR 0.00EUR	62,461
453	CREDIT SUISSE GROUP SHR CHF 0.04CHF	14,157
454	HAVAS SA SHR EUR 0.40EUR	4,194,258
455	SWISS REINSURANCE SHR CHF 0.10CHF	4,414,652
456	SOLARWORLD AG SHR 0.00EUR	2,663
457	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	501,150
458	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	3,279,612
459	STANDARD CHARTERED PORD USD 0.50GBP	380,302
460	WHITBREAD PLC ORD GBP 76.79GBP	1,566,839
461	CREDIT SUISSE GROUP SHR CHF 0.04CHF	7,311
462	SWISS REINSURANCE SHR CHF 0.10CHF	1,029,727
463	SHIRE PLC ORD GBP 5.00GBP	45,700
464	SMITH & NEPHEW PLC ORD USD 0.20GBP	256,164
465	CREDIT SUISSE GROUP SHR CHF 0.04CHF	36
466	HSBC HOLDINGS PLC SHR USD 0.50HKD	156,717
467	MITSUI FUDOSAN CO LTSHR (8801)NPV JPY	133,694
468	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	1,152,730
469	STANDARD CHARTERED PORD USD 0.50GBP	62,436
470	HSBC HOLDINGS PLC ORD USD 0.50GBP	11,125
471	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	29,209
472	CREDIT SUISSE GROUP SHR CHF 0.04CHF	24,374
473	HSBC HOLDINGS PLC SHR USD 0.50HKD	969
474	SWISS REINSURANCE SHR CHF 0.10CHF	1,917,187
475	ASML HOLDING NV SHR EUR 0.09EUR	57,102
476	STATOILHYDRO ASA SHR NOK 2.50NOK	1,090
477	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	25,126
478	HSBC HOLDINGS PLC SHR USD 0.50HKD	1
479	CREDIT SUISSE GROUP SHR CHF 0.04CHF	80,948
480	HAVAS SA SHR EUR 0.40EUR	247,058

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481	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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526	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
527	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
528	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES

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481	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48594
482	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48594
483	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48594
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487	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48594
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493	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48596
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495	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48596
496	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48623
497	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996
498	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996
499	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996
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503	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996
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525	SUM EUROPE	ITS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49300
526	SUM EUROPE	TMS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VAR/SWAPS CORRELATION	46948
527	SUM EUROPE	TMS	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE	46114
528	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003

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	J	K	L	M
481	0760061P0	L-EX4LBF	001806124	GB0005405286
482	0760061P0	L-EX4LBF	002766798	CH0012332372
483	0760061P0	L-EX4LBF	17275R102	US17275R1023
484	0760061P0	L-EX4LBF	172967101	US1729671016
485	0760061P0	L-EX4LBF	874058928	JP3463000004
486	0760061P0	L-EX4LBF	999215916	DE0008232125
487	0760061P0	L-EX4LBF	999219900	JP3733000008
488	0760061P0	L-EX4LBF	999604903	JP3371200001
489	0710028L6	L-EX1LBIE	011208550	GB0005405286
490	0760061L9	L-EX1LBF	001147725	DE0005439004
491	0760061L9	L-EX1LBF	001419704	CH0012138530
492	0760061L9	L-EX1LBF	001724753	FR0000121881
493	0760061L9	L-EX1LBF	002766798	CH0012332372
494	0760061L9	L-EX1LBF	017545963	NO0010096985
495	0760061L9	L-EX1LBF	999215916	DE0008232125
496	071002D14	L-EXHLBIE	011208550	GB0005405286
497	0760061H8	L-EXZLBF	001147725	DE0005439004
498	0760061H8	L-EXZLBF	001419704	CH0012138530
499	0760061H8	L-EXZLBF	002766798	CH0012332372
500	0760061H8	L-EXZLBF	003916889	NL0006034001
501	0760061H8	L-EXZLBF	013337688	DE0005108401
502	0760061H8	L-EXZLBF	017545963	NO0010096985
503	0760061H8	L-EXZLBF	17275R102	US17275R1023
504	0760061H8	L-EXZLBF	172967101	US1729671016
505	0760061H8	L-EXZLBF	428236103	US4282361033
506	0760061H8	L-EXZLBF	458140100	US4581401001
507	0760061H8	L-EXZLBF	717081103	US7170811035
508	0760061H8	L-EXZLBF	874058928	JP3463000004
509	0760061H8	L-EXZLBF	913017109	US9130171096
510	0760061H8	L-EXZLBF	998948015	NL0000349488
511	0760061H8	L-EXZLBF	999215916	DE0008232125
512	0760061H8	L-EXZLBF	999604903	JP3371200001
513	0710028D4	L-EXZLBIE	000991166	GB0008706128
514	0710028D4	L-EXZLBIE	001057363	GB0004082847
515	0710028D4	L-EXZLBIE	001864073	GB00B24CGK77
516	0710028D4	L-EXZLBIE	005051958	GB00B0KQX869
517	0710028D4	L-EXZLBIE	011208550	GB0005405286
518	0710028D4	L-EXZLBIE	1GB356693	GB00B03MM408
519	0710028D4	L-EXZLBIE	999610918	GB0009223206
520	0710028P7	L-EX4LBIE	000991166	GB0008706128
521	0710028P7	L-EX4LBIE	001057363	GB0004082847
522	0710028P7	L-EX4LBIE	005051958	GB00B0KQX869
523	0710028P7	L-EX4LBIE	011208550	GB0005405286
524	0710028P7	L-EX4LBIE	1GB356693	GB00B03MM408
525	0710028P7	L-EX4LBIE	999610918	GB0009223206
526	95121818	LBF	H5517440	US4581401001
527	95121533	LBSF	U4500050	US9130171096
528	95121810	LBF	H2193740	US4282361033

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481	HSBC HOLDINGS PLC SHR USD 0.50HKD	250
482	SWISS REINSURANCE SHR CHF 0.10CHF	4,224,109
483	CISCO SYSTEMS INC	9,969
484	CITIGROUP INC	15,599
485	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	632,111
486	DEUTSCHE LUFTHANSA ASHR 0.00EUR	29
487	NEC CORP SHR (6701)NPV JPY	103,580
488	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	88,598
489	HSBC HOLDINGS PLC ORD USD 0.50GBP	603,767
490	CONTINENTAL AG SHR EUR 0.00EUR	16,041
491	CREDIT SUISSE GROUP SHR CHF 0.04CHF	78,052
492	HAVAS SA SHR EUR 0.40EUR	158,976
493	SWISS REINSURANCE SHR CHF 0.10CHF	8,219,135
494	STATOILHYDRO ASA SHR NOK 2.50NOK	1,094,171
495	DEUTSCHE LUFTHANSA ASHR 0.00EUR	2,988
496	HSBC HOLDINGS PLC ORD USD 0.50GBP	393
497	CONTINENTAL AG SHR EUR 0.00EUR	3,916,388
498	CREDIT SUISSE GROUP SHR CHF 0.04CHF	371
499	SWISS REINSURANCE SHR CHF 0.10CHF	16,315
500	ASML HOLDING NV SHR EUR 0.09EUR	12,329
501	SOLARWORLD AG SHR 0.00EUR	3,900
502	STATOILHYDRO ASA SHR NOK 2.50NOK	2,511,265
503	CISCO SYSTEMS INC	15,790
504	CITIGROUP INC	13,917
505	HEWLETT PACKARD CO	65,061
506	INTEL CORP	191,680
507	PFIZER INC	455,989
508	TAKEDA PHARMACEUTICASHR (4502)NPV JPY	3,052
509	UNITED TECHNOLOGIES SHR USD 1.00USD	85
510	REED ELSEVIER NV SHR EUR 0.06EUR	5,983
511	DEUTSCHE LUFTHANSA ASHR 0.00EUR	115,748
512	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	5,755
513	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	2,131,709
514	STANDARD CHARTERED PORD USD 0.50GBP	294,484
515	RECKITT BENCKISER GRORD GBP 10.00GBP	186,981
516	SHIRE PLC ORD GBP 5.00GBP	62,879
517	HSBC HOLDINGS PLC ORD USD 0.50GBP	109,456
518	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	57,023
519	SMITH & NEPHEW PLC ORD USD 0.20GBP	20,746
520	LLOYDS TSB GROUP PLCORD GBP 25.00GBP	4,549,938
521	STANDARD CHARTERED PORD USD 0.50GBP	746
522	SHIRE PLC ORD GBP 5.00GBP	376,062
523	HSBC HOLDINGS PLC ORD USD 0.50GBP	973,063
524	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	196,189
525	SMITH & NEPHEW PLC ORD USD 0.20GBP	503,445
526	INTEL CORP	11,165
527	UNITED TECHNOLOGIES CORP	69,141
528	HEWLETT PACKARD CO	44,437

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527	0059	
528	0061	

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529	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
530	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
531	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
532	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
533	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
534	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
535	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
536	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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539	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
540	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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542	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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548	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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552	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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556	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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568	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
569	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
570	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
571	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
572	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
573	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
574	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
575	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
576	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES

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529	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003
530	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117
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534	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117
535	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117
536	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117
537	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46145
538	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46145
539	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46145
540	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46145
541	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46145
542	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46145
543	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46170
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545	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46170
546	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46170
547	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46170
548	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46170
549	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46180
550	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46180
551	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46180
552	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46180
553	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46180
554	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	50065
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556	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	50065
557	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	51294
558	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	51294
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560	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	51294
561	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	43191
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571	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46160
572	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46160
573	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46163
574	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46163
575	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46163
576	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46167

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	J	K	L	M
529	95121810	LBF	H5517440	US4581401001
530	95125150	TUEV CERTIFICATES	C0078780	US1729671016
531	95125150	TUEV CERTIFICATES	H2193740	US4282361033
532	95125150	TUEV CERTIFICATES	H5517440	US4581401001
533	95125150	TUEV CERTIFICATES	P4565170	US7170811035
534	95125150	TUEV CERTIFICATES	T0099080	BMG9143X2082
535	95125150	TUEV CERTIFICATES	U4500050	US9130171096
536	95125150	TUEV CERTIFICATES	W5610010	US9694571004
537	95121626	LBSF	C0078780	US1729671016
538	95121626	LBSF	H2193740	US4282361033
539	95121626	LBSF	H5517440	US4581401001
540	95121626	LBSF	P4565170	US7170811035
541	95121626	LBSF	T0099080	BMG9143X2082
542	95121626	LBSF	U4500050	US9130171096
543	95121587	LBSF	C0078780	US1729671016
544	95121587	LBSF	H2193740	US4282361033
545	95121587	LBSF	H5517440	US4581401001
546	95121587	LBSF	P4565170	US7170811035
547	95121587	LBSF	U4500050	US9130171096
548	95121587	LBSF	W5610010	US9694571004
549	95121578	LBSF	C0078780	US1729671016
550	95121578	LBSF	H2193740	US4282361033
551	95121578	LBSF	H5517440	US4581401001
552	95121578	LBSF	P4565170	US7170811035
553	95121578	LBSF	T0099080	BMG9143X2082
554	95121712	L-SWXLBSF	C0078780	US1729671016
555	95121712	L-SWXLBSF	H2193740	US4282361033
556	95121712	L-SWXLBSF	H5517440	US4581401001
557	95121722	L-EXQ	C0078780	US1729671016
558	95121722	L-EXQ	H5517440	US4581401001
559	95121722	L-EXQ	P4565170	US7170811035
560	95121722	L-EXQ	T0099080	BMG9143X2082
561	95121711	L-EXNLBSF	C0078780	US1729671016
562	95121711	L-EXNLBSF	H2193740	US4282361033
563	95121711	L-EXNLBSF	H5517440	US4581401001
564	95121711	L-EXNLBSF	P4565170	US7170811035
565	95121720	L-EEWLBSF	H2193740	US4282361033
566	95121720	L-EEWLBSF	P4565170	US7170811035
567	95121622	LBSF	C0078780	US1729671016
568	95121622	LBSF	H2193740	US4282361033
569	95121622	LBSF	H5517440	US4581401001
570	95121622	LBSF	P4565170	US7170811035
571	95121622	LBSF	T0099080	BMG9143X2082
572	95121622	LBSF	W5610010	US9694571004
573	95126107	LBSF	C0078780	US1729671016
574	95126107	LBSF	H2193740	US4282361033
575	95126107	LBSF	P4565170	US7170811035
576	95126108	L-EXMLBSF	C0078780	US1729671016

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529	INTEL CORP	98,240
530	CITIGROUP INC	4,028
531	HEWLETT PACKARD CO	229,268
532	INTEL CORP	197,544
533	PFIZER INC	1,187,471
534	***TYCO INTERNATIONAL LTD	189,920
535	UNITED TECHNOLOGIES CORP	6,758
536	WILLIAMS COMPANIES INC	117,819
537	CITIGROUP INC	1,568
538	HEWLETT PACKARD CO	113,929
539	INTEL CORP	97,068
540	PFIZER INC	473,170
541	***TYCO INTERNATIONAL LTD	42,773
542	UNITED TECHNOLOGIES CORP	874
543	CITIGROUP INC	1,139
544	HEWLETT PACKARD CO	237,185
545	INTEL CORP	132,186
546	PFIZER INC	2,026,369
547	UNITED TECHNOLOGIES CORP	896
548	WILLIAMS COMPANIES INC	629,759
549	CITIGROUP INC	11,397
550	HEWLETT PACKARD CO	981,003
551	INTEL CORP	4,065,693
552	PFIZER INC	19,229,281
553	***TYCO INTERNATIONAL LTD	8,431,169
554	CITIGROUP INC	15
555	HEWLETT PACKARD CO	691
556	INTEL CORP	17
557	CITIGROUP INC	7,256
558	INTEL CORP	329,201
559	PFIZER INC	161,201
560	***TYCO INTERNATIONAL LTD	8,769
561	CITIGROUP INC	12,175
562	HEWLETT PACKARD CO	31,707
563	INTEL CORP	50,411
564	PFIZER INC	622,374
565	HEWLETT PACKARD CO	58,112
566	PFIZER INC	2,359,193
567	CITIGROUP INC	33,033
568	HEWLETT PACKARD CO	76,055
569	INTEL CORP	5,033,425
570	PFIZER INC	9,607,155
571	***TYCO INTERNATIONAL LTD	454,468
572	WILLIAMS COMPANIES INC	21,342
573	CITIGROUP INC	139,742
574	HEWLETT PACKARD CO	7
575	PFIZER INC	91,286
576	CITIGROUP INC	44,179

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LEHMAN BROTHERS HOLDINGS, INC.

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577	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
578	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
579	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
580	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
581	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
582	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
583	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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585	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
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611	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
612	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global	SUM-EQUITIES
613	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
614	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
615	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
616	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
617	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
618	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
619	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
620	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
621	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
622	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
623	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
624	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME

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LEHMAN BROTHERS HOLDINGS, INC.

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577	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46167
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579	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46167
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581	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46173
582	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46173
583	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46173
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587	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46176
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590	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	47479
591	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	47479
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594	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	47479
595	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48627
596	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48627
597	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48627
598	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48627
599	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48627
600	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49151
601	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49151
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603	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49152
604	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49152
605	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49152
606	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49152
607	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	50064
608	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	53095
609	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	53108
610	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	53108
611	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	53108
612	SUM EUROPE	TMS	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	53111
613	SUM AMERICAS	ITS	CDO	CDO AMERICAS	CDO CLO PRIMARY US	23526
614	SUM AMERICAS	ITS	CDO	CDO AMERICAS	CDO CLO PRIMARY US	23526
615	SUM AMERICAS	ITS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	22273
616	SUM AMERICAS	ITS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	22273
617	SUM AMERICAS	ITS	CDO	CDO LATAM US	CDO EM STRUCTURED PRODUCTS US	51162
618	SUM AMERICAS	ITS	FID CORPORATE	INSURANCE PROD GROUP-AMER	INSURANCE PROD GROUP AMER	22509
619	SUM AMERICAS	ITS	FID CORPORATE	INSURANCE PROD GROUP-AMER	INSURANCE PROD GROUP AMER	22509
620	SUM AMERICAS	ITS	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954
621	SUM AMERICAS	ITS	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954
622	SUM AMERICAS	ITS	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954
623	SUM AMERICAS	ITS	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954
624	SUM AMERICAS	ITS	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	J	K	L	M
577	95126108	L-EXMLBSF	C4216260	US17275R1023
578	95126108	L-EXMLBSF	H2193740	US4282361033
579	95126108	L-EXMLBSF	H5517440	US4581401001
580	95126108	L-EXMLBSF	P4565170	US7170811035
581	95121586	LBSF	C0078780	US1729671016
582	95121586	LBSF	C4216260	US17275R1023
583	95121586	LBSF	H2193740	US4282361033
584	95121586	LBSF	H5517440	US4581401001
585	95121586	LBSF	P4565170	US7170811035
586	95121586	LBSF	T0099080	BMG9143X2082
587	95121577	LBSF	C0078780	US1729671016
588	95121577	LBSF	C4216260	US17275R1023
589	95121577	LBSF	P4565170	US7170811035
590	95121540	LBSF	C0078780	US1729671016
591	95121540	LBSF	C4216260	US17275R1023
592	95121540	LBSF	H2193740	US4282361033
593	95121540	LBSF	H5517440	US4581401001
594	95121540	LBSF	P4565170	US7170811035
595	95121721	L-EXH	C0078780	US1729671016
596	95121721	L-EXH	H2193740	US4282361033
597	95121721	L-EXH	H5517440	US4581401001
598	95121721	L-EXH	P4565170	US7170811035
599	95121721	L-EXH	U4500050	US9130171096
600	95121850	L-EX1LBSF	C0078780	US1729671016
601	95121850	L-EX1LBSF	C4216260	US17275R1023
602	95121850	L-EX1LBSF	U4500050	US9130171096
603	95121853	L-EX4LBSF	C0078780	US1729671016
604	95121853	L-EX4LBSF	H2193740	US4282361033
605	95121853	L-EX4LBSF	H5517440	US4581401001
606	95121853	L-EX4LBSF	T0099080	BMG9143X2082
607	95121718	L- EXW	P4565170	US7170811035
608	95121770	L-EXZLBSF	U4500050	US9130171096
609	95121852	L-EX3LBSF	C0078780	US1729671016
610	95121852	L-EX3LBSF	H5517440	US4581401001
611	95121852	L-EX3LBSF	P4565170	US7170811035
612	95121851	L-EX2LBSF	P4565170	US7170811035
613	07200CQR0	CDOPM LBI 23526	1KY027134	USG54887AA54
614	07200CQR0	CDOPM LBI 23526	1US109366	USG3960RAC90
615	074006974	AM CLO	1KY753549	USG4935UAA63
616	074006974	AM CLO	33328AA60	USG33328AA63
617	073008286	CRD EMG BASKET	1GR011010	XS0168854874
618	079009510	LEH RE COLLATERAL	052604AG0	XS0193218350
619	079009510	LEH RE COLLATERAL	1GB467821	XS0241080075
620	07200CQC3	FXSEC TRADING	1DE795225	XS0283335288
621	07200CQC3	FXSEC TRADING	1IE229729	XS0200674629
622	07200CQC3	FXSEC TRADING	1LU364133	XS0226708914
623	07200CQC3	FXSEC TRADING	1LU845289	XS0291960523
624	07200CQC3	FXSEC TRADING	1LU881318	XS0298387043

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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577	CISCO SYSTEMS INC	2,855
578	HEWLETT PACKARD CO	138,816
579	INTEL CORP	125,532
580	PFIZER INC	852,976
581	CITIGROUP INC	78,965
582	CISCO SYSTEMS INC	30,075
583	HEWLETT PACKARD CO	39,838
584	INTEL CORP	467,686
585	PFIZER INC	3,066,664
586	***TYCO INTERNATIONAL LTD	246,932
587	CITIGROUP INC	175,993
588	CISCO SYSTEMS INC	125,199
589	PFIZER INC	623,787
590	CITIGROUP INC	55,123
591	CISCO SYSTEMS INC	2,474
592	HEWLETT PACKARD CO	50,110
593	INTEL CORP	9,042
594	PFIZER INC	473,309
595	CITIGROUP INC	20,198
596	HEWLETT PACKARD CO	1,595
597	INTEL CORP	286,196
598	PFIZER INC	529,929
599	UNITED TECHNOLOGIES CORP	9,110
600	CITIGROUP INC	12,153
601	CISCO SYSTEMS INC	3,948
602	UNITED TECHNOLOGIES CORP	14
603	CITIGROUP INC	60,531
604	HEWLETT PACKARD CO	4,151
605	INTEL CORP	644,139
606	***TYCO INTERNATIONAL LTD	720,506
607	PFIZER INC	347,423
608	UNITED TECHNOLOGIES CORP	62
609	CITIGROUP INC	201,877
610	INTEL CORP	4,409,653
611	PFIZER INC	12,231,674
612	PFIZER INC	937,708
613	LIGHTPOINT CLO LTD FRN 20180725 SERIES# 8X	30,793,460
614	GOLDENTREE LOAN OPPORTUNITIES V LTD FRN 20211018 SERIES# 5X	5,342,772
615	INWOOD PARK CDO LTD FRN 20210120 SERIES# 1X	13,641,750
616	ARES CLO FUNDS FRN 20170420 SERIES# 9X	3,915,100
617	GRANITE FINANCE LTD 8.625% 20161001	0
618	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	73,863
619	SOUTHERN PACIFIC FINANCING PLC FRN 20440310 SERIES# A	77,780
620	KREDITANSTALT FUER WIEDERAUFBAU 0.000% 20080229 SERIES# BRL EMTN	8,450,644
621	IRISH LIFE & PERMANENT PLC VARIABLE RATE BOND 20110222 SERIES# EMTN	607,750
622	FORTIS BANQUE LUXEMBOURG SA 6.070% 20080815 SERIES# BSKT EMTN	2,488,218
623	FORTIS BANQUE LUXEMBOURG SA 0.000% 20080325 SERIES# BSKT EMTN	1,943,874
624	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090504 SERIES# BSKT EMTN	4,047,611

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625	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
626	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
627	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
628	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
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664	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
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671	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
672	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME

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625	SUM AMERICAS	ITS	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954
626	SUM AMERICAS	ITS	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954
627	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
628	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
629	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
630	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
631	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
632	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
633	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
634	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
635	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
636	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
637	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
638	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
639	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
640	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
641	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
642	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
643	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
644	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
645	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
646	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
647	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
648	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
649	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
650	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
651	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
652	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
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655	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
656	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
657	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
658	SUM AMERICAS	ITS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914
659	SUM AMERICAS	ITS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP AMER	24028
660	SUM AMERICAS	ITS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	23741
661	SUM AMERICAS	ITS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	23741
662	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	23123
663	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369
664	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369
665	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369
666	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369
667	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369
668	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369
669	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369
670	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369
671	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501
672	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501

	J	K	L	M
625	07200CQC3	FXSEC TRADING	1LU894741	XS0300394672
626	07200CQC3	FXSEC TRADING	1NL195046	XS0193560355
627	076009760	LEHMAN ISSUES	1AU079735	XS0169292041
628	076009760	LEHMAN ISSUES	1AU086961	XS0172324286
629	076009760	LEHMAN ISSUES	1AU094874	XS0175309417
630	076009760	LEHMAN ISSUES	1AU159941	XS0190633569
631	076009760	LEHMAN ISSUES	1AU223325	XS0198893785
632	076009760	LEHMAN ISSUES	1AU259204	XS0207033340
633	076009760	LEHMAN ISSUES	1AU556617	XS0255150996
634	076009760	LEHMAN ISSUES	1AU674618	XS0266959021
635	076009760	LEHMAN ISSUES	1AU686984	XS0269415807
636	076009760	LEHMAN ISSUES	1GB079105	XS0168931029
637	076009760	LEHMAN ISSUES	1GB081135	XS0169934501
638	076009760	LEHMAN ISSUES	1GB093262	XS0174648179
639	076009760	LEHMAN ISSUES	1GB142028	XS0170152572
640	076009760	LEHMAN ISSUES	1GB158073	XS0190299056
641	076009760	LEHMAN ISSUES	1GB160004	XS0190777721
642	076009760	LEHMAN ISSUES	1GB224313	XS0199173716
643	076009760	LEHMAN ISSUES	1GB226243	XS0199772004
644	076009760	LEHMAN ISSUES	1GB228892	XS0200422904
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646	076009760	LEHMAN ISSUES	1GB238396	XS0202590195
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659	074000399	EMG MATCH MXN	1AR518918	ARARGE03F243
660	0730049C9	NON$ BONDS MAIN	1DE803029	DE0001135325
661	0730049C9	NON$ BONDS MAIN	1DE857686	DE0001141505
662	0740058S1	LAYNG/CROWLEY/MAYE	4385609A4	GB0004355276
663	0710047W9	DCALSMJN	001224666	GB0046255393
664	0710047W9	DCALSMJN	5974339B9	XS0015190423
665	0710047W9	DCALSMJN	5974339C7	GB0005902332
666	0710047W9	DCALSMJN	6385399F5	GB0006267180
667	0710047W9	DCALSMJN	6385399G3	LU0001547172
668	0710047W9	DCALSMJN	9996179D7	XS0010276466
669	0710047W9	DCALSMJN	9996189A1	GB0008387283
670	0710047W9	DCALSMJN	9997499A4	GB0000777705
671	07200CQ33	MIDDLE EAST	1AE079444	XS0314090803
672	07200CQ33	MIDDLE EAST	1AE218612	US00388WAA99

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625	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090518 SERIES# BSKT EMTN	3,876,739
626	SNS BANK NV VARIABLE RATE BOND 20100730 SERIES# EMTN	608,166
627	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20110616 SERIES# EMTN	46,356
628	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20180730 SERIES# EMTN	445,842
629	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20130916 SERIES# EMTN	355,419
630	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20140422 SERIES# EMTN	937,744
631	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090910 SERIES# EmTN EMTN	333,088
632	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20150105 SERIES# EmTN EMTN	1,171,372
633	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20210613 SERIES# EMTN	103,069
634	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20181006 SERIES# EMTN	123,151
635	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20161107 SERIES# EMtn EMTN	397,056
636	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20150612 SERIES# EMTN	92,637
637	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20180626 SERIES# EMTN	330,245
638	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20130829 SERIES# EMTN	806,043
639	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20150623 SERIES# EMTN	227,903
640	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140430 SERIES# EMTN	216,773
641	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140506 SERIES# EMTN	253,363
642	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140902 SERIES# EMTN	547,136
643	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140909 SERIES# EMTN	455,289
644	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20140924 SERIES# eMTN EMTN	735,442
645	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20111014 SERIES# EMTN	1,415,841
646	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20161027 SERIES# EMTN	921,262
647	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	440,719
648	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20111123 SERIES# EMTn EMTN	630,168
649	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20141208 SERIES# EMTN	873,800
650	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200817 SERIES# EMTN	65,515
651	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20090810 SERIES# EMTN	914,808
652	AUSTRALIA & NEW ZEALAND BANKING GROUP LT FRN 20211005 SERIES# EMTN	104,985
653	LLOYDS TSB BANK PLC FRN 20111030 SERIES# EMTn EMTN	37,453
654	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20211127 SERIES# EMTN	119,039
655	RABOBANK NEDERLAND VARIABLE RATE BOND 20180417 SERIES# EMTN	54,832
656	RABOBANK NEDERLAND VARIABLE RATE BOND 20160107	517,775
657	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20120317 SERIES# EMTN	2,015,014
658	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20190416 SERIES# EMTN	45,054
659	ARGENTINA GOVERNMENT INTERNATIONAL BOND 7.000% 20110328 SERIES# V	101
660	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20390704 SERIES# 07	90,528,764
661	BUNDESOBLIGATION 4.000% 20120413 SERIES# 150	204,419,919
662	HONGKONG & SHANGHAI BANKING CORP LTD/THE FRN PERP SERIES# 1H	827,200
663	*** NATIONAL BANK OF CANADA -PERP CPN R/MD 5.5625 08/29/2087	3,368,960
664	HSBC BANK PLC FRN PERP SERIES# 2M	9,170,743
665	HSBC BANK PLC FRN PERP SERIES# 1M	48,914,592
666	NATIONAL WESTMINSTER BANK PLC FRN PERP SERIES# B	5,641,316
667	NATIONAL WESTMINSTER BANK PLC FRN PERP SERIES# C	13,912,000
668	STANDARD CHARTERED PLC FRN PERP SERIES# 4	13,752,394
669	STANDARD CHARTERED PLC FRN PERP SERIES# 1	15,466,572
670	BARCLAYS BANK PLC FRN PERP SERIES# TWO	14,100,000
671	EMIRATE OF ABU DHABI 5.500% 20120802 SERIES# REGS	778,466
672	ABU DHABI NATIONAL ENERGY CO 5.620% 20121025 SERIES# 144A	12,828,502

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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673	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501
674	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501
675	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501
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703	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501
704	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501
705	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
706	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
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718	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
719	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
720	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017

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673	07200CQ33	MIDDLE EAST	1QA759572	XS0278151385
674	0740056Z7	EUROPE/CAN/AUS	030955AH1	XS0097542020
675	0740056Z7	EUROPE/CAN/AUS	1CA139446	US453258AN52
676	0740056Z7	EUROPE/CAN/AUS	1FI535770	US86210MAB28
677	0740056Z7	EUROPE/CAN/AUS	1GB230203	US881575AA22
678	0740056Z7	EUROPE/CAN/AUS	1GB230237	USG87621AL52
679	0740056Z7	EUROPE/CAN/AUS	1GB405573	US11778BAB80
680	0740056Z7	EUROPE/CAN/AUS	1GB520892	US81013TAA97
681	0740056Z7	EUROPE/CAN/AUS	1GB708984	US25243YAK55
682	0740056Z7	EUROPE/CAN/AUS	1GB717746	US87656XAC56
683	0740056Z7	EUROPE/CAN/AUS	1IT108240	UST92762AA08
684	0740056Z7	EUROPE/CAN/AUS	1NL228292	XS0328781728
685	0740056Z7	EUROPE/CAN/AUS	1NL228318	XS0328781645
686	0740056Z7	EUROPE/CAN/AUS	1SE783236	BE0119096775
687	0740056Z7	EUROPE/CAN/AUS	1US679137	US12626PAG81
688	0740056Z7	EUROPE/CAN/AUS	411352AA5	US411352AA50
689	0740056Z7	EUROPE/CAN/AUS	758202AB1	US758202AB14
690	0740057F0	BRAZILCCR	1KY746139	US91911TAG85
691	0740057G8	CHILECCR	1CL049643	US29244TAB70
692	0740057G8	CHILECCR	1MX766175	USG23491AA40
693	0740057G8	CHILECCR	1US845332	US84265VAB18
694	0740057H6	CHINACCR	1CN239200	US16937MAB19
695	0740057H6	CHINACCR	1KY231660	USG46715AD30
696	0740057J2	EXOTICSCCR	1NL916599	US549876AA88
697	0740057J2	EXOTICSCCR	1TT889662	USP78954AA52
698	0740057P8	MEXICOCCR	1MX066154	XS0316989523
699	0740057P8	MEXICOCCR	1MX700158	US05960AAB08
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701	0740057P8	MEXICOCCR	1US216534	US70645JBE10
702	0740057P8	MEXICOCCR	1US216542	US70645KBD00
703	0740057P8	MEXICOCCR	1US469232	US706451BG56
704	0740057S2	SINGAPCCR	1SG237140	USY2023JAR15
705	072004Q07	CARMODY EXOTICS	1CO057858	US195325BA29
706	072004Q07	CARMODY EXOTICS	1CO063021	US195325BB02
707	072004Q07	CARMODY EXOTICS	1CO403730	US195325BH71
708	072004Q07	CARMODY EXOTICS	1CO678737	US195325BK01
709	072004Q07	CARMODY EXOTICS	1KY086064	US71645WAG69
710	072004Q07	CARMODY EXOTICS	1KY189124	US29081YAB20
711	072004Q07	CARMODY EXOTICS	1KY746139	US91911TAG85
712	072004Q07	CARMODY EXOTICS	1US215387	US36120PAB94
713	078000148	EMG EUROBONDS -DAGUILLARD	195325AR6	US195325AR62
714	078000148	EMG EUROBONDS -DAGUILLARD	1AR518918	ARARGE03F243
715	078000148	EMG EUROBONDS -DAGUILLARD	1AU886592	XS0281529148
716	078000148	EMG EUROBONDS -DAGUILLARD	1CO403730	US195325BH71
717	078000148	EMG EUROBONDS -DAGUILLARD	1CO678737	US195325BK01
718	078000148	EMG EUROBONDS -DAGUILLARD	1DE138434	DE0001141448
719	078000148	EMG EUROBONDS -DAGUILLARD	1DE503744	XS0247196008
720	078000148	EMG EUROBONDS -DAGUILLARD	1FR084068	FR0105760112

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673	DOHA BANK LTD FRN 20161212 SERIES# EMTN	2,297,360
674	***AMERITECH CAPITAL FUNDING R/MD 6.25 05/18/2009	28,586
675	INCO LTD NOTE R/MD 7.75 05/15/2012	648,283
676	STORA ENSO OYJ 6.404% 20160415 SERIES# 144A	1,754,717
677	TESCO PLC 5.500% 20171115 SERIES# 144A	940,664
678	TESCO PLC 6.150% 20371115 SERIES# REGS	1,368,189
679	BSKYB FINANCE UK PLC 6.500% 20351015 SERIES# 144A	89,338
680	SCOTTISH POWER PLC 4.910% 20100315	945,221
681	DIAGEO CAPITAL PLC 5.125% 20120130	1,564,388
682	TATE & LYLE INTERNATIONAL FINANCE PLC 6.125% 20110615 SERIES# 144A	100,036
683	TELECOM ITALIA CAPITAL SA 5.250% 20131115 SERIES# REGS	1,352,098
684	EDP FINANCE BV 6.000% 20180202 SERIES# REGS	5,677,805
685	EDP FINANCE BV 5.375% 20121102 SERIES# REGS	2,843,499
686	SCA FINANS AB 4.500% 20150715 SERIES# 144A	8,834,280
687	CRH AMERICA INC MAKE WHOLE CALL	9,329
688	HANSON PLC 7.875% 20100927	25,803
689	REED ELSEVIER CAPITAL 144A PRIVATE PLACEMENT	202,515
690	VALE OVERSEAS LTD 6.250% 20170123	16,634
691	ENDESA-CHILE OVERSEAS CO 7.325% 20370201	1,050,236
692	CEMEX SAB DE CV VARIABLE RATE BOND PERP SERIES# REGS	1,443,417
693	SOUTHERN COPPER CORP MAKE WHOLE CALL	613,088
694	CHINA DEVELOPMENT BANK 4.750% 20141008	23,409
695	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 20370801 SERIES# REGS	3,545,158
696	LUKOIL INTERNATIONAL FINANCE BV 6.656% 20220607 SERIES# 144A	85,704
697	PETROLEUM CO OF TRINIDAD & TOBAGO LTD 6.000% 20220508 SERIES# REGS	385,993
698	GRUPO TELEVISA SA 8.490% 20370511	0
699	BANCO MERCANTIL DEL NORTE SA 6.135% 20161013 SERIES# 144A	367,843
700	BANCO MERCANTIL DEL NORTE SA VARIABLE RATE BOND 20161013 SERIES# REGS	11,094,867
701	PEMEX PROJ FDG MASTER TR MEDIUM TERM NTS 144A R/MD 6.625 06/15/2035	9,706,260
702	PEMEX PROJ FDG MASTER TR MEDIUM TERM NTS REG S R/MD 5.75 03/01/2018	4,761,084
703	PEMEX PROJECT FUNDING MASTER TMAKE WHOLE CALL	2,299,340
704	DBS BANK LTD/SINGAPORE VARIABLE RATE BOND 20191115 SERIES# REGS	40,125
705	COLOMBIA GOVERNMENT INTERNATIONAL BOND 10.750% 20130115	997,321
706	COLOMBIA GOVERNMENT INTERNATIONAL BOND 10.375% 20330128	79,512
707	COLOMBIA GOVERNMENT INTERNATIONAL BOND FRN 20151116	194,772
708	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 20370918	1,673,554
709	PETROBRAS INTERNATIONAL FINANCE CO 9.125% 20130702	3,726,912
710	EMBRAER OVERSEAS LTD 6.375% 20170124	275
711	VALE OVERSEAS LTD 6.250% 20170123	388,367
712	GTL TRADE FINANCE INC 7.250% 20171020 SERIES# 144A	2,745,288
713	COLOMBIA GOVERNMENT INTERNATIONAL BOND 9.750% 20090423	57,423
714	ARGENTINA GOVERNMENT INTERNATIONAL BOND 7.000% 20110328 SERIES# V	3
715	RABOBANK NEDERLAND NV/AUSTRALIA 6.250% 20100730 SERIES# EMTN	20,723
716	COLOMBIA GOVERNMENT INTERNATIONAL BOND FRN 20151116	198,030
717	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 20370918	203,854
718	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	559,680
719	KREDITANSTALT FUER WIEDERAUFBAU 13.000% 20080922 SERIES# $/BR EMTN	37,470
720	FRENCH TREASURY NOTE BTAN 3.000% 20080712	29,509

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754	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
755	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
756	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
757	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
758	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
759	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
760	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
761	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
762	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
763	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
764	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
765	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
766	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
767	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
768	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME

	D	E	F	G	H	I
721	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
722	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
723	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
724	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
725	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
726	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
727	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
728	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
729	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
730	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
731	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
732	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
733	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
734	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
735	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
736	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
737	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
738	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017
739	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24029
740	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24029
741	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24029
742	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24029
743	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24029
744	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24029
745	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24029
746	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24029
747	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	26046
748	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	26046
749	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	26046
750	SUM AMERICAS	ITS	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	26088
751	SUM AMERICAS	ITS	HIGH YIELD	HIGH YIELD LATAM US	HY YANKEE LATAM	50232
752	SUM AMERICAS	ITS	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US	45067
753	SUM AMERICAS	ITS	HIGH YIELD	HIGH YIELD PROP AMERICAS	HY PROP CDO US	45067
754	SUM AMERICAS	ITS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	43260
755	SUM AMERICAS	ITS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	43260
756	SUM AMERICAS	ITS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	43260
757	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
758	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
759	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
760	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
761	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
762	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
763	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
764	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
765	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
766	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
767	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
768	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629

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LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	J	K	L	M
721	078000148	EMG EUROBONDS -DAGUILLARD	1FR342169	FR0107674006
722	078000148	EMG EUROBONDS -DAGUILLARD	1FR878303	FR0010363200
723	078000148	EMG EUROBONDS -DAGUILLARD	1GB102030	GB0033280339
724	078000148	EMG EUROBONDS -DAGUILLARD	1GB308488	GB00B058DQ55
725	078000148	EMG EUROBONDS -DAGUILLARD	1IE149919	XS0189019432
726	078000148	EMG EUROBONDS -DAGUILLARD	1KY232452	USG07402AE39
727	078000148	EMG EUROBONDS -DAGUILLARD	1LU219717	XS0195487912
728	078000148	EMG EUROBONDS -DAGUILLARD	1NL705356	XS0271639394
729	078000148	EMG EUROBONDS -DAGUILLARD	1NL802856	XS0283849809
730	078000148	EMG EUROBONDS -DAGUILLARD	1SN079387	XS0156020587
731	078000148	EMG EUROBONDS -DAGUILLARD	1TR474541	XS0246261720
732	078000148	EMG EUROBONDS -DAGUILLARD	1US297419	XS0213101073
733	078000148	EMG EUROBONDS -DAGUILLARD	1US443336	US38141GEF72
734	078000148	EMG EUROBONDS -DAGUILLARD	1US469265	US706451BA86
735	078000148	EMG EUROBONDS -DAGUILLARD	220820005	XS0114295560
736	078000148	EMG EUROBONDS -DAGUILLARD	310108CO1	XS0123152521
737	078000148	EMG EUROBONDS -DAGUILLARD	423324AC6	US423324AC66
738	078000148	EMG EUROBONDS -DAGUILLARD	659197164	XS0098449373
739	076004662	EXOTICS	1CO057858	US195325BA29
740	076004662	EXOTICS	1CO403730	US195325BH71
741	076004662	EXOTICS	1CO678737	US195325BK01
742	076004662	EXOTICS	220820005	XS0114295560
743	076004662	EXOTICS	27927WAE2	US27927WAE21
744	076004662	EXOTICS	78307ACY7	US78307ACY73
745	076004662	EXOTICS	78307ACZ4	US78307ACZ49
746	076008622	ARGENTINA	1AR518918	ARARGE03F243
747	077003069	EMG LOCAL LOANS	220820005	XS0114295560
748	077003069	EMG LOCAL LOANS	78307ACY7	US78307ACY73
749	077003069	EMG LOCAL LOANS	78307ACZ4	US78307ACZ49
750	072002694	EMG LEVERAGE BUSHS	195325AR6	US195325AR62
751	07200CRP3	CHELLARAM - ASIA	1MX066154	XS0316989523
752	077005486	SECONDARY CDO EMG	03955RAG4	US03955RAG48
753	077005486	SECONDARY CDO EMG	1KY075125	USG84272AF34
754	077000982	CBO TRADING ITS AC	1KY925477	USG8993BAA82
755	077000982	CBO TRADING ITS AC	1US075799	USG88597AC69
756	077000982	CBO TRADING ITS AC	78348AB86	USG78348AB89
757	G16D	TREASURY CASH	3133XFJY3	US3133XFJY33
758	G16D	TREASURY CASH	3133XJVL9	
759	G16D	TREASURY CASH	3134A4EW0	US3134A4EW03
760	G16D	TREASURY CASH	3134A4ZZ0	US3134A4ZZ05
761	G16D	TREASURY CASH	31359MGT4	US31359MGT45
762	G16D	TREASURY CASH	31359MHK2	US31359MHK27
763	G16D	TREASURY CASH	31359MTP8	US31359MTP85
764	G16D	TREASURY CASH	880591DN9	US880591DN91
765	G17L	AGENCIES	038461AC3	US038461AC32
766	G17L	AGENCIES	31331VJ80	US31331VJ801
767	G17L	AGENCIES	3133X26Y6	
768	G17L	AGENCIES	3133X8L34	US3133X8L345

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721	FRENCH TREASURY NOTE BTAN 2.500% 20100712	40,750
722	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 17.250% 20071219 SERIES# EMTN	129,841
723	UNITED KINGDOM GILT 4.750% 20150907	84,551
724	UNITED KINGDOM GILT 4.750% 20200307	1,974
725	GE CAPITAL EUROPEAN FUNDING FRN 20080331 SERIES# EMTN	819,220
726	BANCO DO BRASIL CAYMAN 8.500% 20140920 SERIES# REGS	786,075
727	BANK OF AMERICA CORP FRN 20110628 SERIES# EMTN	68,861
728	RABOBANK NEDERLAND 4.000% 20120202 SERIES# GMTN EMTN	6,440
729	RABOBANK NEDERLAND 5.000% 20120125 SERIES# EMTN	996,870
730	EUROPEAN INVESTMENT BANK 4.500% 20081023 SERIES# EMTN	53,204
731	AUSTRIA GOVERNMENT INTERNATIONAL BOND 10.500% 20090323 SERIES# EMTN	293,487
732	PEMEX PROJECT FUNDING MASTER TRUST 5.500% 20250224 SERIES# REGS	692,304
733	GOLDMAN SACHS GROUP INC/THE 5.000% 20110115	439
734	PEMEX PROJECT FUNDING MASTER T	62,934
735	RUSSIA GOVERNMENT INTERNATIONAL BOND 8.250% 20100331 SERIES# REGS	340
736	COLOMBIA GOVERNMENT INTERNATIONAL BOND 11.375% 20080131 SERIES# EMTN	251,090
737	HELLENIC REPUBLIC GOVERNMENT INTERNATION 6.950% 20080304	236,752
738	KREDITANSTALT FUER WIEDERAUFBAU 5.625% 20091207 SERIES# EMTN	203,368
739	COLOMBIA GOVERNMENT INTERNATIONAL BOND 10.750% 20130115	336,554
740	COLOMBIA GOVERNMENT INTERNATIONAL BOND FRN 20151116	390,206
741	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 20370918	1,838,079
742	RUSSIA GOVERNMENT INTERNATIONAL BOND 8.250% 20100331 SERIES# REGS	1
743	ECUADOR GOVERNMENT INTERNATIONAL BOND 12.000% 20121115 SERIES# 144A	775
744	RUSSIA GOVERNMENT INTERNATIONAL BOND 8.250% 20100331 SERIES# 144A	1,172
745	RUSSIA GOVERNMENT INTERNATIONAL BOND STEPPED CPN 7.500% 20300331 SERIES# 144A	0
746	ARGENTINA GOVERNMENT INTERNATIONAL BOND 7.000% 20110328 SERIES# V	30
747	RUSSIA GOVERNMENT INTERNATIONAL BOND 8.250% 20100331 SERIES# REGS	0
748	RUSSIA GOVERNMENT INTERNATIONAL BOND 8.250% 20100331 SERIES# 144A	583
749	RUSSIA GOVERNMENT INTERNATIONAL BOND STEPPED CPN 7.500% 20300331 SERIES# 144A	6
750	COLOMBIA GOVERNMENT INTERNATIONAL BOND 9.750% 20090423	10,074,285
751	GRUPO TELEVISA SA 8.490% 20370511	3,971,500
752	ARCHIMEDES FUNDING III LTD ARCHIMEDES FUNDING III CP 144A3RD PRIORITY SR SECD NT CL C-2R/MD 7.66188 11/29/2011	6,022,138
753	STANFIELD CLO LTD FRN 20150415 SERIES# 2X	4,704,404
754	TRAINER WORTHAM FIRST REPUBLIC CBO LTD FRN 20370410 SERIES# 2X	2,799,268
755	TIAA STRUCTURED FINANCE CDO I LTD FRN 20380210 SERIES# 2X	2,397,000
756	SAYBROOK POINT CBO LTD FRN 20360225 SERIES# 1X	2
757	FEDERAL HOME LOAN BANK SYSTEM	19,893,808
758	FEDERAL HOME LOAN BANK SYSTEM	24,343,309
759	FEDERAL HOME LOAN MTG CORP	29,873,755
760	FREDDIE MAC	241,529,200
761	FEDERAL NATIONAL MTG ASSN	60,776,216
762	FEDERAL NATIONAL MTG ASSN	298,065,752
763	FEDERAL NATIONAL MORTGAGE ASSO	49,495,721
764	TENNESSEE VALLEY AUTHORITY-MTN	25,035,841
765	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	48,432,065
766	FEDERAL FARM CREDIT BANK	200,295,887
767	FEDERAL HOME LOAN BANK SYSTEM	34,389,492
768	FEDERAL HOME LOAN BANK SYSTEM	75,473,153

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721	0183	
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746	0183	
747	0045	
748	0045	
749	0045	
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763	0000	
764	0000	
765	0000	
766	0000	
767	0000	
768	0000	

	A	B	C
769	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
770	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
771	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
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773	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
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775	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
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781	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
782	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
783	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
784	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
785	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
786	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
787	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
788	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
789	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
790	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
791	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
792	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
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795	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
796	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
797	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
798	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
799	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
800	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
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802	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
803	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
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809	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
810	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
811	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
812	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
813	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
814	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
815	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
816	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME

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769	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
770	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
771	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
772	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
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774	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
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783	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
784	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
785	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
786	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
787	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
788	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
789	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
790	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
791	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
792	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
793	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
794	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
795	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
796	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
797	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
798	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
799	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
800	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
801	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
802	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
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808	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
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810	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
811	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
812	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
813	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
814	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
815	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
816	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	J	K	L	M
769	G17L	AGENCIES	3133XBYM1	US3133XBYM16
770	G17L	AGENCIES	3133XFAY2	
771	G17L	AGENCIES	3133XFKF2	US3133XFKF25
772	G17L	AGENCIES	3133XFLF1	US3133XFLF16
773	G17L	AGENCIES	3133XFPR1	
774	G17L	AGENCIES	3133XHW57	
775	G17L	AGENCIES	3133XJW38	
776	G17L	AGENCIES	3133XLDG5	
777	G17L	AGENCIES	3133XLF81	
778	G17L	AGENCIES	3133XLWM1	
779	G17L	AGENCIES	3134A4ZY3	
780	G17L	AGENCIES	3134A4ZZ0	US3134A4ZZ05
781	G17L	AGENCIES	31359MEU3	US31359MEU36
782	G17L	AGENCIES	31359MNU3	US31359MNU35
783	G17L	AGENCIES	31359MRK1	US31359MRK17
784	G17L	AGENCIES	31359MTP8	US31359MTP85
785	G17L	AGENCIES	31359MXX6	US31359MXX63
786	G17L	AGENCIES	313771AA5	US313771AA51
787	G17L	AGENCIES	880591CK6	
788	G17L	AGENCIES	880591CW0	
789	G17L	AGENCIES	880591EA6	
790	GMGQ	AGY INDEX	3133XGEQ3	US3133XGEQ37
791	GMGQ	AGY INDEX	31359MGT4	US31359MGT45
792	GMK2	LONG AGENCIES	038461AC3	US038461AC32
793	GMK2	LONG AGENCIES	31331V3M6	
794	GMK2	LONG AGENCIES	31331V4Z6	
795	GMK2	LONG AGENCIES	31331VWF9	
796	GMK2	LONG AGENCIES	31331X2R2	
797	GMK2	LONG AGENCIES	31331XKA9	
798	GMK2	LONG AGENCIES	31331XKB7	
799	GMK2	LONG AGENCIES	31331XS52	
800	GMK2	LONG AGENCIES	31331XT85	
801	GMK2	LONG AGENCIES	3133X72S2	
802	GMK2	LONG AGENCIES	3133X8AS1	US3133X8AS11
803	GMK2	LONG AGENCIES	3133XDTL5	US3133XDTL53
804	GMK2	LONG AGENCIES	3133XDVS7	US3133XDVS78
805	GMK2	LONG AGENCIES	3133XEWA3	
806	GMK2	LONG AGENCIES	3133XFJ49	
807	GMK2	LONG AGENCIES	3133XFKF2	US3133XFKF25
808	GMK2	LONG AGENCIES	3133XFPR1	
809	GMK2	LONG AGENCIES	3133XGJ96	
810	GMK2	LONG AGENCIES	3133XL4N0	
811	GMK2	LONG AGENCIES	3133XMFY2	
812	GMK2	LONG AGENCIES	3133XMQ87	US3133XMQ871
813	GMK2	LONG AGENCIES	3133XN4B2	
814	GMK2	LONG AGENCIES	3133XN5N5	
815	GMK2	LONG AGENCIES	3134A4ZY3	
816	GMK2	LONG AGENCIES	3134A4ZZ0	US3134A4ZZ05

	N	O
769	FEDERAL HOME LOAN BANK SYSTEM	38,041,036
770	FEDERAL HOME LOAN BANK SYSTEM	222,791,964
771	FEDERAL HOME LOAN BANK SYSTEM	52,673,178
772	FEDERAL HOME LOAN BANK SYSTEM	20,327,181
773	FEDERAL HOME LOAN BANK SYSTEM	35,664,130
774	FEDERAL HOME LOAN BANK SYSTEM	74,276,751
775	FEDERAL HOME LOAN BANK SYSTEM	34,478,798
776	FEDERAL HOME LOAN BANK SYSTEM	151,653,052
777	FEDERAL HOME LOAN BANK SYSTEM	129,396,637
778	FEDERAL HOME LOAN BANK SYSTEM	75,299,313
779	FREDDIE MAC	51,508,636
780	FREDDIE MAC	96,611,680
781	FEDERAL NATIONAL MTG ASSN	16,428,366
782	FEDERAL NATIONAL MORTGAGE ASSO	99,097,097
783	FEDERAL NATIONAL MORTGAGE ASSO	123,821,648
784	FEDERAL NATIONAL MORTGAGE ASSO	123,739,303
785	FEDERAL NATIONAL MORTGAGE ASSO	29,562,344
786	FEDERAL HOME LOAN BANK OF CHIC	153,777,253
787	TENNESSEE VALLEY AUTHORITY	22,196,246
788	TENNESSEE VALLEY AUTHORITY	51,537,153
789	TENNESSEE VALLEY AUTHORITY	10,270,947
790	FEDERAL HOME LOAN BANK SYSTEM	72,972,426
791	FEDERAL NATIONAL MTG ASSN	75,970,269
792	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	193,728,260
793	FEDERAL FARM CREDIT BANK	15,125,654
794	FEDERAL FARM CREDIT BANK	19,888,404
795	FEDERAL FARM CREDIT BANK	82,042,510
796	FEDERAL FARM CREDIT BANK	19,723,339
797	FEDERAL FARM CREDIT BANK	19,730,183
798	FEDERAL FARM CREDIT BANK	19,891,826
799	FEDERAL FARM CREDIT BANK	20,463,279
800	FEDERAL FARM CREDIT BANK	21,425,170
801	FEDERAL HOME LOAN BANK SYSTEM	201,212,748
802	FEDERAL HOME LOAN BANK SYSTEM	129,598,069
803	FEDERAL HOME LOAN BANK SYSTEM	54,196,678
804	FEDERAL HOME LOAN BANK SYSTEM	203,070,828
805	FEDERAL HOME LOAN BANK SYSTEM	19,601,321
806	FEDERAL HOME LOAN BANK SYSTEM	20,760,628
807	FEDERAL HOME LOAN BANK SYSTEM	131,682,946
808	FEDERAL HOME LOAN BANK SYSTEM	127,371,894
809	FEDERAL HOME LOAN BANK SYSTEM	19,977,117
810	FEDERAL HOME LOAN BANK SYSTEM	35,445,986
811	FEDERAL HOME LOAN BANK SYSTEM	151,651,484
812	FEDERAL HOME LOAN BANK SYSTEM	71,502,258
813	FEDERAL HOME LOAN BANK SYSTEM	49,276,651
814	FEDERAL HOME LOAN BANK SYSTEM	77,192,702
815	FREDDIE MAC	360,560,450
816	FREDDIE MAC	96,611,680

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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817	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
818	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
819	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
820	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
821	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
822	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
823	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
824	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
825	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
826	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
827	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
828	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
829	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
830	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
831	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
832	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
833	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
834	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
835	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
836	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
837	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America	SUM-FIXED INCOME
838	OTHSUM AMERICAS SUM-FIXED INCOME	ITS America	SUM-FIXED INCOME
839	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
840	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
841	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
842	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
843	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
844	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
845	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
846	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
847	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
848	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
849	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
850	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
851	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
852	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
853	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
854	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
855	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
856	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
857	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
858	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
859	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
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861	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
862	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
863	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
864	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME

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817	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
818	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
819	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
820	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
821	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
822	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
823	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
824	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
825	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
826	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
827	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
828	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
829	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
830	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
831	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
832	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
833	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
834	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
835	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
836	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
837	SUM AMERICAS	MTS	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629
838	SUM AMERICAS	OTH	CDO	CDO AMERICAS	CDO BESPOKE CORRELATION US	48087
839	SUM ASIA	ITS	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA	29443
840	SUM ASIA	ITS	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA	29443
841	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	21176
842	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	21176
843	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	21176
844	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	21176
845	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	21176
846	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	21176
847	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
848	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
849	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
850	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
851	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
852	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
853	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
854	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
855	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
856	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
857	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
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860	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
861	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
862	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
863	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
864	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348

	J	K	L	M
817	GMK2	LONG AGENCIES	31359MEB5	US31359MEB54
818	GMK2	LONG AGENCIES	31359MEU3	US31359MEU36
819	GMK2	LONG AGENCIES	31359MFJ7	US31359MFJ71
820	GMK2	LONG AGENCIES	31359MRK1	US31359MRK17
821	GMK2	LONG AGENCIES	31359MTP8	US31359MTP85
822	GMK2	LONG AGENCIES	31364FCB5	US31364FCB58
823	GMK2	LONG AGENCIES	31364FKW0	US31364FKW04
824	GMK2	LONG AGENCIES	313771AA5	US313771AA51
825	GMK2	LONG AGENCIES	3137EAAD1	US3137EAAD15
826	GMK2	LONG AGENCIES	3137EAAJ8	US3137EAAJ84
827	GMK2	LONG AGENCIES	3137EABA6	US3137EABA66
828	GMK2	LONG AGENCIES	31398AFD9	
829	GMK2	LONG AGENCIES	46513EFG2	US46513EFG26
830	GMK2	LONG AGENCIES	880591CJ9	US880591CJ98
831	GMK2	LONG AGENCIES	880591CS9	US880591CS97
832	GMK2	LONG AGENCIES	880591CU4	US880591CU44
833	GMK2	LONG AGENCIES	880591DM1	US880591DM19
834	GMK2	LONG AGENCIES	880591DV1	US880591DV18
835	GMK2	LONG AGENCIES	880591DX7	US880591DX73
836	GMK2	LONG AGENCIES	880591DY5	US880591DY56
837	GMK2	LONG AGENCIES	880591EA6	
838	GFS30730CDOAJV		ADJ1	ADJ1
839	072003254	LBIE CDO ASIA	1US252000	US172967EM99
840	072003254	LBIE CDO ASIA	1US440373	US36962GU517
841	0710079X8	AREURGOV	1IE050638	IE0031256328
842	0710079X8	AREURGOV	1IE213632	IE00B28HXX02
843	0710079X8	AREURGOV	1PT648595	PTOTE6OE0006
844	0770038K0	UST_EURO MKT	1IE050638	IE0031256328
845	0770038K0	UST_EURO MKT	1IE213632	IE00B28HXX02
846	0770038K0	UST_EURO MKT	1PT648595	PTOTE6OE0006
847	071003313	177 GOV_PROP1	1JP424912	JP10505215C5
848	071003313	177 GOV_PROP1	1JP760836	JP11028416C5
849	077004018	146 GOV_PROP2	1JP063074	JP1150201315
850	077004018	146 GOV_PROP2	1JP080110	JP1150221354
851	077004018	146 GOV_PROP2	1JP134008	JP1150211330
852	077004018	146 GOV_PROP2	1JP217530	JP1150291472
853	077004018	146 GOV_PROP2	7TK009629	JP1150091096
854	077004042	104 GOV_SHORT1	1JP097494	JP1050301397
855	077004042	104 GOV_SHORT1	1JP230483	JP1050391497
856	077004042	104 GOV_SHORT1	1JP252503	JP10504114B3
857	077004042	104 GOV_SHORT1	1JP467531	JP1050531621
858	077004042	104 GOV_SHORT1	1JP663972	JP1050591682
859	077004083	151 GOV_LONG2	1JP063074	JP1150201315
860	077004083	151 GOV_LONG2	1JP080110	JP1150221354
861	077004083	151 GOV_LONG2	1JP134008	JP1150211330
862	077004083	151 GOV_LONG2	1JP217530	JP1150291472
863	077004083	151 GOV_LONG2	1JP229568	JP1102631494
864	077004083	151 GOV_LONG2	1JP286089	JP1150321519

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817	FEDERAL NATIONAL MTG ASSN	22,753,337
818	FEDERAL NATIONAL MTG ASSN	98,570,196
819	FEDERAL NATIONAL MTGE ASSN	18,421,431
820	FEDERAL NATIONAL MORTGAGE ASSO	19,049,484
821	FEDERAL NATIONAL MORTGAGE ASSO	123,739,303
822	FEDERAL NATIONAL MTG ASSN-MTN	98,496,649
823	FEDERAL NATIONAL MTGE ASSN-MTN	56,961,275
824	FEDERAL HOME LOAN BANK OF CHIC	230,665,879
825	FREDDIE MAC	297,596,756
826	FREDDIE MAC	98,339,934
827	FREDDIE MAC	147,293,075
828	FEDERAL NATIONAL MORTGAGE ASSO	131,408,406
829	***STATE OF ISRAEL R/MD 5.50 09/18/2033	106,607,485
830	TENNESSEE VALLEY AUTHORITY	160,717,524
831	TENNESSEE VALLEY AUTHORITY	273,825,035
832	TENNESSEE VALLEY AUTHORITY	76,493,976
833	TENNESSEE VALLEY AUTHORITY	172,039,116
834	TENNESSEE VALLEY AUTHORITY	93,525,245
835	TENNESSEE VALLEY AUTHORITY	9,303,428
836	TENNESSEE VALLEY AUTHORITY	76,570,366
837	TENNESSEE VALLEY AUTHORITY	207,735,075
838	ADJUSTMENT	105,123,006
839	CITIGROUP INC	6,704,703
840	GENERAL ELECTRIC CAPITAL CORP	8,248,500
841	IRELAND GOVERNMENT 5.000% 20130418	82,564,357
842	IRELAND GOVERNMENT 4.500% 20181018	7,050,354
843	PORTUGAL GOVERNMENT INTERNATIONAL BOND 4.200% 20161015	24,434,903
844	IRELAND GOVERNMENT 5.000% 20130418	35,654,181
845	IRELAND GOVERNMENT 4.500% 20181018	7,050,354
846	PORTUGAL GOVERNMENT INTERNATIONAL BOND 4.200% 20161015	24,434,903
847	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 52 0.800% 20101220	522,508,703
848	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 284 1.700% 20161220	43,386,036
849	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 20 FRN 20180120	74,149,984
850	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 22 FRN 20180520	138,019,679
851	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 21 FRN 20180320	31,419,246
852	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 29 FRN 20190720	2,617,932
853	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 9 FRN 20150921	16,359,729
854	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 30 0.800% 20080920	239,993,173
855	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 39 0.800% 20090920	87,656,389
856	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 41 0.700% 20090920	126,937,464
857	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 53 1.000% 20101220	86,478,112
858	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 59 1.300% 20110620	4,227,117
859	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 20 FRN 20180120	68,596,974
860	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 22 FRN 20180520	100,377,948
861	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 21 FRN 20180320	27,491,840
862	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 29 FRN 20190720	13,613,247
863	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 263 1.600% 20140920	222,919,480
864	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 32 FRN 20200120	2,892,236

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865	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
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911	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
912	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	D	E	F	G	H	I
865	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
866	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
867	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
868	SUM ASIA	ITS	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348
869	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	24372
870	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	24372
871	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	24372
872	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	24423
873	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	24423
874	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	24423
875	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26320
876	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26320
877	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26320
878	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26320
879	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786
880	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786
881	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786
882	SUM ASIA	ITS	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786
883	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794
884	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794
885	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794
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889	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796
890	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796
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899	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796
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911	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	43484
912	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	24848

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	J	K	L	M
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866	077004125	142 GOV_LONG1	1JP229568	JP1102631494
867	077004125	142 GOV_LONG1	1JP760836	JP11028416C5
868	077004125	142 GOV_LONG1	1JP883018	JP1200941746
869	077009793	155 GOV_SWAP1	1JP424912	JP10505215C5
870	077009793	155 GOV_SWAP1	1JP760836	JP11028416C5
871	077009793	155 GOV_SWAP1	1JP876160	JP1300261748
872	074000514	306 - JGB OPTIONS	1FR457413	XS0243483269
873	074000514	306 - JGB OPTIONS	1NO565633	XS0256094417
874	074000514	306 - JGB OPTIONS	1SN513971	XS0117791151
875	0710029J0	USD EMTN	1FR085701	XS0171912503
876	0710029J0	USD EMTN	1GB243917	XS0203888036
877	0710029J0	USD EMTN	1GB679482	XS0267956059
878	0710029J0	USD EMTN	1GB718488	XS0274100493
879	076003649	434-DERIV JPY BOND	1JP663972	JP1050591682
880	076003649	434-DERIV JPY BOND	1JP876160	JP1300261748
881	076003649	434-DERIV JPY BOND	1JP883018	JP1200941746
882	076003664	406-JGB OPTION BND	1JP286089	JP1150321519
883	076009364	LBIE SCT KOREA	1IE937701	USG17465AA69
884	076009364	LBIE SCT KOREA	1KR226874	XS0326933776
885	076009364	LBIE SCT KOREA	1KY117943	USG4672CAB12
886	076009364	LBIE SCT KOREA	1KY525046	XS0247747081
887	076009364	LBIE SCT KOREA	1SG237140	USY2023JAR15
888	076009349	LBIE SCT CHINA	0138890B7	USY79985AC46
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892	076009349	LBIE SCT CHINA	1HK098079	XS0176607306
893	076009349	LBIE SCT CHINA	1HK306860	USY15085AA41
894	076009349	LBIE SCT CHINA	1HK872846	XS0296645012
895	076009349	LBIE SCT CHINA	1KY088557	XS0172201955
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903	076009349	LBIE SCT CHINA	575426AE1	US575426AE19
904	076009398	LBIE SCT INDONESIA	1GB922643	XS0305773292
905	076009398	LBIE SCT INDONESIA	1SG708199	XS0272292391
906	078007077	LBCCA STF CHINA	1KY086262	XS0170735160
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910	072004534	LBIE SCT OPTION	1KY231660	USG46715AD30
911	077005403	SCT CONVERTIBLE AS	1KR750816	XS0276597720
912	072060Z3	CREDIT IBD JV/187	1GB941858	XS0308785665

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865	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 9 FRN 20150921	34,355,431
866	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 263 1.600% 20140920	42,409,637
867	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 284 1.700% 20161220	572,155,772
868	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 94 2.100% 20270320	9,657,149
869	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 52 0.800% 20101220	78,644,645
870	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 284 1.700% 20161220	43,386,036
871	JAPAN GOVERNMENT THIRTY YEAR BOND SERIES# 26 2.400% 20370320	39,797
872	BNP PARIBAS FRN 20110304 EMTN	152,131
873	KOMMUNALBANKEN AS VARIABLE RATE BOND 20260520 EMTN	307,862
874	AFRICAN DEVELOPMENT BANK FRN 20151002 SERIES# 64 EMTN	10,117,803
875	BNP PARIBAS VARIABLE RATE BOND 20130717 SERIES# MTN1 EMTN	89,676
876	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	7,971
877	AUSTRALIA & NEW ZEALAND BANKING GROUP LT FRN 20211005 SERIES# EMTN	735
878	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20211127 SERIES# EMTN	44
879	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 59 1.300% 20110620	126,813,513
880	JAPAN GOVERNMENT THIRTY YEAR BOND SERIES# 26 2.400% 20370320	46,739,787
881	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 94 2.100% 20270320	7,723,660
882	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 32 FRN 20200120	24,136,012
883	BW GROUP LTD 6.625% 20170628 SERIES# REGS	4,766,740
884	PUSAN BANK VARIABLE RATE BOND 20171030	4,661,864
885	HUTCHISON WHAMPOA INTERNATIONAL 03/33 LT 6.250% 20140124 SERIES# REGS	3,028,982
886	SWIRE PACIFIC MTN FINANCING LTD 5.625% 20160330 SERIES# EMTN	192,759
887	DBS BANK LTD/SINGAPORE VARIABLE RATE BOND 20191115 SERIES# REGS	40,529
888	SINGAPORE TELECOMMUNICATIONS LTD 6.375% 20111201 SERIES# REGS	6,825,544
889	DBS CAPITAL FUNDING CORP VARIABLE RATE BOND PERP SERIES# REGS	205,925
890	CHINA GOVERNMENT INTERNATIONAL BOND 6.800% 20110523	1,186,706
891	CHINA DEVELOPMENT BANK 3.875% 20100408	206,415
892	AIRPORT AUTHORITY HONG KONG 5.000% 20130916	29,089
893	CHINATRUST COMMERCIAL BANK/HONG KONG VARIABLE RATE BOND PERP SERIES# REGS	12,508,355
894	WING HANG FINANCIAL HOLDINGS LTD VARIABLE RATE BOND PERP SERIES# EMTN	1,898,319
895	HUTCHISON WHAMPOA FINANCE 03/13 LTD 5.875% 20130708	515,657
896	HUTCHISON WHAMPOA INTERNATIONAL 03/33 LT 5.450% 20101124 SERIES# REGS	6,839,552
897	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 20370801 SERIES# REGS	15,024,179
898	HUTCHISON WHAMPOA INTERNATIONAL 01/11 LT 7.000% 20110216 SERIES# REGS	201,862
899	HUTCHISON WHAMPOA INTERNATIONAL 03/13 LT 6.500% 20130213 SERIES# REGS	7,460,201
900	PCI CAPITAL LTD 5.875% 20141217 SERIES# REGS	11,365,807
901	PCCW-HKT CAPITAL NO 3 LTD 5.250% 20150720 SERIES# REGS	179,342
902	PCCW HKT CAPITAL LTD 8.000% 20111115 SERIES# REGS	3,219,901
903	MTR CORP 7.500% 20090204	4,883,953
904	ICICI BANK UK PLC FRN 20100614	929,172
905	ICICI BANK LTD/SINGAPORE 5.875% 20111020 SERIES# EMTN	955,581
906	PACIFIC INTERNATIONAL FINANCE 3.800% 20100702 SERIES# 5 EMTN	371,460
907	MIZUHO PREFERRED CAPITAL CO LLC VARIABLE RATE BOND PERP SERIES# REGS	964,083
908	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	1,931,875
909	STANDARD CHARTERED PLC VARIABLE RATE BOND PERP SERIES# REGS	4,594,764
910	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 20370801 SERIES# REGS	6,931,570
911	KOREA ELECTRIC POWER CONV BOND ZEROCPN23Nov11	6,359,517
912	ICICI BANK UK PLC FRN 20160711 SERIES# EMTN	22,881,493

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912	0187	

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913	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
914	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
915	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
916	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
917	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
918	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
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944	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia	SUM-FIXED INCOME
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946	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
947	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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949	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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952	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
953	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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955	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
956	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
957	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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959	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
960	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

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913	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	24848
914	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
915	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
916	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
917	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
918	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
919	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
920	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
921	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
922	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
923	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
924	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
925	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
926	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
927	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
928	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
929	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942
930	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	26795
931	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	26795
932	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628
933	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628
934	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628
935	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628
936	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628
937	SUM ASIA	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628
938	SUM ASIA	ITS	HIGH YIELD	HIGH YIELD - ASIA	ASIA SPECIAL SITUATIONS GROUP	29313
939	SUM ASIA	ITS	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	40134
940	SUM ASIA	ITS	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	40134
941	SUM ASIA	ITS	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	46074
942	SUM ASIA	ITS	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	46074
943	SUM ASIA	ITS	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	46074
944	SUM ASIA	ITS	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	46074
945	SUM ASIA	OTH	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA	29442
946	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
947	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
948	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
949	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
950	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
951	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
952	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
953	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
954	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
955	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
956	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
957	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
958	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
959	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
960	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729

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	J	K	L	M
913	0720060Z3	CREDIT IBD JV/187	1GB941866	XS0308787018
914	076002963	SCT JAPAN2 LBIE	0013359D2	USU88869AA71
915	076002963	SCT JAPAN2 LBIE	134321652	USU4582KAA89
916	076002963	SCT JAPAN2 LBIE	1AN131930	XS0183668358
917	076002963	SCT JAPAN2 LBIE	1AN945206	XS0181244756
918	076002963	SCT JAPAN2 LBIE	1AW114761	XS0179766489
919	076002963	SCT JAPAN2 LBIE	1DE138434	DE0001141448
920	076002963	SCT JAPAN2 LBIE	1JP357476	USJ7771KGY76
921	076002963	SCT JAPAN2 LBIE	1JP378357	USJ64480AC07
922	076002963	SCT JAPAN2 LBIE	1JP543984	XS0129863782
923	076002963	SCT JAPAN2 LBIE	1JP700915	XS0270175762
924	076002963	SCT JAPAN2 LBIE	1KY470367	USG81051AA57
925	076002963	SCT JAPAN2 LBIE	1US148208	USJ09748AA28
926	076002963	SCT JAPAN2 LBIE	1US508211	USG6175RAA70
927	076002963	SCT JAPAN2 LBIE	1US804024	USU65478AB22
928	076002963	SCT JAPAN2 LBIE	1US931447	XS0267106002
929	076002963	SCT JAPAN2 LBIE	3595KAA50	USU3595KAA52
930	076009356	310 - LBIE SCT JAPAN	1AN131930	XS0183668358
931	076009356	310 - LBIE SCT JAPAN	1AW114761	XS0179766489
932	076007434	SCT FLOW	1JP357476	USJ7771KGY76
933	076007434	SCT FLOW	1JP378357	USJ64480AC07
934	076007434	SCT FLOW	1JP894775	XS0222073420
935	076007434	SCT FLOW	1KY775716	USG8227UAA46
936	076007434	SCT FLOW	1US073570	XS0259062098
937	076007434	SCT FLOW	7TK004190	US065379AB52
938	0780070D4	HY_OTHER_ASCOT	1IN936612	XS0307881762
939	078007630	DISTRESSED ASIA187	1KY750198	USG81043AA25
940	078007630	DISTRESSED ASIA187	1KY750206	USG81043AB08
941	0770039V5	HY_FLOW_HK	1HK234237	XS0200792405
942	0770039V5	HY_FLOW_HK	1KY750198	USG81043AA25
943	0770039V5	HY_FLOW_HK	1KY750206	USG81043AB08
944	0770039V5	HY_FLOW_HK	204606081	USY72570AG22
945	&CDOASIABS		ADJ1	ADJ1
946	071004287	CDOBOND59	1DE059879	XS0160425103
947	071004287	CDOBOND59	1DE083630	XS0170876220
948	071004287	CDOBOND59	1DE192860	XS0193239273
949	072000763	CDOLDNBONDS	150577260	XS0150577269
950	072000763	CDOLDNBONDS	150577773	XS0150577772
951	072000763	CDOLDNBONDS	156270936	XS0156270935
952	072000763	CDOLDNBONDS	156273013	XS0156273012
953	072000763	CDOLDNBONDS	1DE763793	XS0278997068
954	072000763	CDOLDNBONDS	1IE217963	XS0197508764
955	072000763	CDOLDNBONDS	1IE330766	XS0219927802
956	072000763	CDOLDNBONDS	1KY210482	XS0195869879
957	072000763	CDOLDNBONDS	1KY210490	XS0195870612
958	072000763	CDOLDNBONDS	1KY333250	XS0218027604
959	072000763	CDOLDNBONDS	1LU086561	XS0172064940
960	072000763	CDOLDNBONDS	1US685951	XS0269145313

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913	ICICI BANK UK PLC FRN 20160731 SERIES# EMTN	22,824,579
914	TOKAI PREFERRED CAPITAL CO LLC VARIABLE RATE BOND PERP SERIES# REGS	12,983,063
915	MIZUHO PREFERRED CAPITAL CO LLC VARIABLE RATE BOND PERP SERIES# REGS	482,042
916	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	17,275,791
917	BTM CURACAO HOLDINGS NV FRN PERP SERIES# EMTN	9,400,000
918	UFJ FINANCE ARUBA AEC 8.750% PERP	120,896
919	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	7,870,117
920	SUMITOMO MITSUI BANKING CORP SERIES# REGS VARIABLE RATE BOND PERP	9,084,083
921	RESONA BANK LTD SERIES# REGS VARIABLE RATE BOND PERP	4,928,556
922	SANYO SHINPAN FINANCE CO LTD SERIES# EMTN 2.100% 20080530	855,229
923	SOFTBANK CORP 7.750% 20131015	4,081,808
924	SHINSEI FINANCE CAYMAN LTD VARIABLE RATE BOND PERP SERIES# REGS	538,627
925	DAI-ICHI MUTUAL LIFE INSURANCE CO/THE SERIES# REGS 5.730% 20140317	3,806,527
926	MIZUHO CAPITAL INVESTMENT USD 1 LTD VARIABLE RATE BOND PERP SERIES# REGS	4,523,330
927	NISSAN MOTOR ACCEPTANCE CORPORATION REG S R/MD 5.625 03/14/2011	9,568,288
928	SLM CORP 1.530% 20110915 SERIES# EMTN	7,791,162
929	MIZUHO JGB INVESTMENT LLC VARIABLE RATE BOND PERP SERIES# REGS	7,456,467
930	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	15,454,999
931	UFJ FINANCE ARUBA AEC 8.750% PERP	11,909,968
932	SUMITOMO MITSUI BANKING CORP SERIES# REGS VARIABLE RATE BOND PERP	11,382,466
933	RESONA BANK LTD SERIES# REGS VARIABLE RATE BOND PERP	7,885,690
934	JAPAN BANK FOR INTERNATIONAL COOPERATION 4.000% 20100922	95,019
935	SMFG PREFERRED CAPITAL USD 1 LTD VARIABLE RATE BOND PERP SERIES# REGS	2,210,925
936	MBIA GLOBAL FUNDING LLC FRN 20080630 SERIES# EMTN	4,176,788
937	BANK OF TOKYO-MITSUBISHI UFJ LTD 8.400% 20100415	5,046,178
938	TATA MOTORS LTD CONV BOND ZEROCPN12Jul12	5,851,500
939	SHIMAO PROPERTY HOLDINGS LTD FRN 20111201 SERIES# REGS	3,346,400
940	SHIMAO PROPERTY HOLDINGS LTD 8.000% 20161201 SERIES# REGS	894,057
941	TOWNGAS CHINA CO LTD 8.250% 20110923	14,358,108
942	SHIMAO PROPERTY HOLDINGS LTD FRN 20111201 SERIES# REGS	7,529,400
943	SHIMAO PROPERTY HOLDINGS LTD 8.000% 20161201 SERIES# REGS	1,472,660
944	RELIANCE INDUSTRIES LTD 10.500% 20460806 SERIES# REGS	332,182
945	ADJUSTMENT	105,123,006
946	LANDESBANK HESSEN-THUERINGEN GIROZENTRAL FRN 20080116 SERIES# EMTN	13,929,867
947	LANDESBANK HESSEN-THUERINGEN GIROZENTRAL FRN 20090808 SERIES# EMTN	278,519
948	LANDESBANK BADEN-WURTTEMBERG FRN 20090527 SERIES# EMTN	34,284,219
949	LRP LANDESBANK RHEINLAND-PFALZ FRN 20120708 SERIES# EMTN	13,938,362
950	HSH NORDBANK AG FRN 20120708 EMTN	13,896,846
951	LANDESBANK BADEN-WURTTEMBERG FRN 20121009 SERIES# EMTN	7,738,717
952	BAYERISCHE LANDESBANK FRN 20121009 SERIES# EMTN	7,820,472
953	EUROHYPO AG EUROPAISCHE HYPOTHEKENBANK D FRN 20140620 MTN	18,593,200
954	GE CAPITAL EUROPEAN FUNDING FRN 20140728 SERIES# EMTN	15,698,216
955	GE CAPITAL EUROPEAN FUNDING FRN 20120525 SERIES# EMTN	3,614,105
956	PACIFIC INTERNATIONAL FINANCE VARIABLE RATE BOND 20100106 SERIES# 11A EMTN	20,294
957	PACIFIC INTERNATIONAL FINANCE STEPPED CPN 4.500% 20100106 SERIES# 11C EMTN	5,367
958	TOPAZ FINANCE LTD VARIABLE RATE BOND 20150620	1,119,581
959	BANQUE GENERALE DU LUXEMBOURG SA 5.750% 20090127 SERIES# 611 EMTN	8,009
960	NEW YORK LIFE GLOBAL FUNDING FRN 20131220 SERIES# EMTN	33,656,138

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944	0187	
945	0059	
946	0059	Corporates
947	0059	Corporates
948	0059	Corporates
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	A	B	C
961	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
962	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
963	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
964	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
965	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
966	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
967	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
968	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
969	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
970	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
971	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
972	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
973	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
974	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
975	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
976	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
977	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
978	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
979	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
980	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
981	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
982	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
983	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
984	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
985	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
986	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
987	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
988	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
989	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
990	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
991	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
992	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
993	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
994	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
995	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
996	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
997	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
998	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
999	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1000	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1001	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1002	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1003	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1004	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1005	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1006	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1007	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1008	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

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961	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
962	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
963	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
964	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
965	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
966	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
967	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
968	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
969	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729
970	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CLO CASH-SYN HYBRID EUR	50078
971	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CLO CASH-SYN HYBRID EUR	50078
972	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CLO CASH-SYN HYBRID EUR	50078
973	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902
974	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902
975	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902
976	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902
977	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902
978	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902
979	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CLO SECONDARY EUR	40277
980	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CLO SECONDARY EUR	40277
981	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CREDIT CPPI EUR	47583
982	SUM EUROPE	ITS	CDO	CDO - EUROPE	CDO CREDIT HYBRIDS EUR	40303
983	SUM EUROPE	ITS	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279
984	SUM EUROPE	ITS	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279
985	SUM EUROPE	ITS	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279
986	SUM EUROPE	ITS	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279
987	SUM EUROPE	ITS	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279
988	SUM EUROPE	ITS	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279
989	SUM EUROPE	ITS	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	20193
990	SUM EUROPE	ITS	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	20193
991	SUM EUROPE	ITS	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	20193
992	SUM EUROPE	ITS	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	20193
993	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
994	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
995	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
996	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
997	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
998	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
999	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1000	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1001	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1002	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1003	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1004	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1005	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1006	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1007	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1008	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981

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	J	K	L	M
961	072000763	CDOLDNBONDS	ADJ1	ADJ1
962	0740081X1	CDORELV_LON_BOND	1GB651184	XS0259167947
963	0740081X1	CDORELV_LON_BOND	1IE290184	XS0161875694
964	0740081X1	CDORELV_LON_BOND	1IE380415	XS0229015168
965	0740081X1	CDORELV_LON_BOND	1JE415813	XS0190255199
966	0740081X1	CDORELV_LON_BOND	1NL965679	XS0312511842
967	076003482	29729_TREASURY_LGR	1IE859145	XS0294490312
968	076003482	29729_TREASURY_LGR	1KY333250	XS0218027604
969	077008753	29729 TREASURY LED	070820089	XS0133798826
970	072006YN3	50078CDOEQBONDITS	1IE848932	XS0292330981
971	072006YN3	50078CDOEQBONDITS	1IE848957	XS0292331799
972	072006YN3	50078CDOEQBONDITS	1IE960950	XS0311199367
973	0720028Q4	PRI MAN CDO BOND	1IE240239	XS0329868896
974	0720028Q4	PRI MAN CDO BOND	1IE240247	XS0329870959
975	0720028Q4	PRI MAN CDO BOND	1NL211397	XS0324499309
976	0720028Q4	PRI MAN CDO BOND	1NL211538	XS0324500247
977	0720028Q4	PRI MAN CDO BOND	1NL781530	XS0280436600
978	0720028Q4	PRI MAN CDO BOND	1US183171	XS0322031088
979	072007974	CDO SEC BONDS	061004AD9	XS0195328108
980	072007974	CDO SEC BONDS	121001AL5	XS0206388695
981	072006P94	CH CPPI BND LBSF	1IE907811	XS0302274682
982	0720039B4	CRD HYBRID BONDS	1NL332003	XS0220100183
983	071002JV2	GB EXOTIC LBIE	1DE503744	XS0247196008
984	071002JV2	GB EXOTIC LBIE	1FR478864	FR0010301770
985	071002JV2	GB EXOTIC LBIE	1IS801704	XS0284512372
986	071002JV2	GB EXOTIC LBIE	1TR474541	XS0246261720
987	071002JV2	GB EXOTIC LBIE	1US519044	XS0249495754
988	072003353	RG SAUDI HEDGE	1GB142531	XS0186419098
989	077005908	FUNDS LBF NEW ISSU	1FR248028	XS0204319973
990	077005908	FUNDS LBF NEW ISSU	1JE108095	XS0179099758
991	077005908	FUNDS LBF NEW ISSU	1JE108103	XS0179100358
992	077005908	FUNDS LBF NEW ISSU	1JE560600	XS0255554577
993	0710019M5	FOUCHET BD & SWAP	0009819L6	XS0087629886
994	0710019M5	FOUCHET BD & SWAP	009278722	XS0092787299
995	0710019M5	FOUCHET BD & SWAP	120509EI1	XS0097560600
996	0710019M5	FOUCHET BD & SWAP	1DE504932	US500769BP83
997	0710019M5	FOUCHET BD & SWAP	1DE530119	XS0249601963
998	0710019M5	FOUCHET BD & SWAP	1DE715520	DE000HBE0EZ3
999	0710019M5	FOUCHET BD & SWAP	1DE803185	US515110AV64
1000	0710019M5	FOUCHET BD & SWAP	1DE856209	XS0231018663
1001	0710019M5	FOUCHET BD & SWAP	1IE845094	DE000A0LPMX0
1002	0710019M5	FOUCHET BD & SWAP	1IT085935	US465410BH09
1003	0710019M5	FOUCHET BD & SWAP	1NO291743	US28264QAM69
1004	0710019M5	FOUCHET BD & SWAP	1NO560691	US282645AQ39
1005	0710019M5	FOUCHET BD & SWAP	1NO927932	XS0302886881
1006	0710019M5	FOUCHET BD & SWAP	1SE260946	US870297BH08
1007	0710019M5	FOUCHET BD & SWAP	1SE679509	XS0256141515
1008	0710019M5	FOUCHET BD & SWAP	1SE830581	US00254EBZ43

	N	O
961	ADJUSTMENT	-210,246,011
962	RUBY FINANCE PLC FRN 20131220 SERIES# 5	15,945,909
963	EIRLES FOUR LTD VARIABLE RATE BOND 20100210 SERIES# CPI EMTN	6,490,395
964	RUBY FINANCE PLC FRN 20100920 SERIES# 1	4,209,936
965	CHROME FUNDING LTD/MUST FRN 20091028 SERIES# 1	2,093,590
966	LEHMAN BROS TREASURY CO BV VARIABLE RATE BOND 20170620 SERIES# Emtn EMTN	4,700,000
967	GE CAPITAL EUROPEAN FUNDING FRN 20140403 SERIES# EMTN	136,132,186
968	TOPAZ FINANCE LTD VARIABLE RATE BOND 20150620	252,736
969	ASIF II FRN 20080807 SERIES# EMTN	15,983,355
970	RUBY FINANCE PLC FRN 20140620 SERIES# 3X	13,636,480
971	RUBY FINANCE PLC FRN 20140620 SERIES# 3X	6,964,725
972	DUNCANNON CRE CDO PLC FRN 20470620 SERIES# 1X	13,759,094
973	LIGHTPOINT PAN-EUROPEAN CLO PLC FRN 20260205 SERIES# 1X	13,320,408
974	LIGHTPOINT PAN-EUROPEAN CLO PLC FRN 20260205 SERIES# 1X	11,884,052
975	MORGAN STANLEY INVESTMENT MANAGEMENT MEZ FRN 20240515 SERIES# 1X	14,654,989
976	MORGAN STANLEY INVESTMENT MANAGEMENT MEZ FRN 20240515 SERIES# 1X	26,897,179
977	GROSVENOR PLACE CLO BV FRN 20230328 SERIES# X	16,046,411
978	AXIUS EUROPE CLO SA FRN 20231115 SERIES# 1X	7,456,107
979	PETRUSSE EUROPEAN CLO SA 0.000% 20171227 SERIES# 1X	8,390,197
980	ALZETTE EUROPEAN CLO SA 0.000% 20201215 SERIES# 1X	5,543,479
981	RUBY FINANCE PLC 0.000% 20120627 SERIES# 2007-6	1,321,165
982	LEHMAN BROS TREASURY CO BV FRN 20100620 EMTN	282,000
983	KREDITANSTALT FUER WIEDERAUFBAU 13.000% 20080922 SERIES# $/BR EMTN	20,985,880
984	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 11.000% 20080926 SERIES# EMTN	24,853,879
985	NRW.BANK 13.000% 20080202 SERIES# EMTN	37,793,700
986	AUSTRIA GOVERNMENT INTERNATIONAL BOND 10.500% 20090323 SERIES# EMTN	18,429,144
987	INTER-AMERICAN DEVELOPMENT BANK 8.250% 20110412	17,193,486
988	DEPFA BANK PLC 6.250% 20090224 SERIES# EMTN	4,922,433
989	BANQUE AIG 0.000% 20160624 SERIES# B EMTN	13,885
990	ANTHRACITE RATED INVESTMENTS JERSEY LTD 1.200% 20131024 SERIES# EMTn EMTN	488,149
991	ANTHRACITE RATED INVESTMENTS JERSEY LTD 1.200% 20131024 SERIES# EMTN	391,416
992	ANTHRACITE RATED INVESTMENTS JERSEY LTD 0.000% 20130530 SERIES# 45	85,293
993	ITALY GOVERNMENT INTERNATIONAL BOND 6.000% 20080529	4,733,252
994	EUROPEAN INVESTMENT BANK 5.250% 20090112	2,327,960
995	EUROPEAN INVESTMENT BANK 5.875% 20090512 SERIES# EMTN	750,364
996	KREDITANSTALT FUER WIEDERAUFBAU 5.125% 20160314	1,529,063
997	KREDITANSTALT FUER WIEDERAUFBAU 5.000% 20080403 SERIES# EMTN	940,345
998	HYPOTHEKENBANK IN ESSEN AG 4.250% 20081215	942,107
999	LANDWIRTSCHAFTLICHE RENTENBANK 5.125% 20170201	17,604,479
1000	LANDWIRTSCHAFTLICHE RENTENBANK 4.375% 20130115 SERIES# EMTN	19,066,622
1001	DEPFA ACS BANK 5.125% 20370316 SERIES# REGS	7,017,295
1002	ITALY GOVERNMENT INTERNATIONAL BOND 2.500% 20080715	4,090,918
1003	EKSPORTFINANS A/S 3.375% 20080115 SERIES# MTN	28,139,509
1004	EKSPORTFINANS A/S 5.500% 20160525	5,014,978
1005	KOMMUNALBANKEN AS 5.125% 20120530 SERIES# EMTN	490,205
1006	SVENSK EXPORTKREDIT AB 3.500% 20080115	5,001,054
1007	KOMMUNINVEST 5.375% 20110615 SERIES# EMTN	37,976,981
1008	SVENSK EXPORTKREDIT AB 5.125% 20170301	24,295,287

	P	Q
961	0059	Govies
962	0059	Corporates
963	0059	Corporates
964	0059	Corporates
965	0059	Corporates
966	0059	Corporates
967	0059	Corporates
968	0059	Corporates
969	0059	Corporates
970	0059	Corporates
971	0059	Corporates
972	0059	Corporates
973	0059	Corporates
974	0059	Corporates
975	0059	Corporates
976	0059	Corporates
977	0059	Corporates
978	0059	Corporates
979	0183	Corporates
980	0183	Corporates
981	0059	Corporates
982	0183	Corporates
983	0183	Corporates
984	0183	Govies
985	0183	Corporates
986	0183	Corporates
987	0183	Corporates
988	0183	Corporates
989	0061	Corporates
990	0061	Corporates
991	0061	Corporates
992	0061	Corporates
993	0183	Corporates
994	0183	Corporates
995	0183	Corporates
996	0183	Govies
997	0183	Corporates
998	0183	Govies
999	0183	Govies
1000	0183	Corporates
1001	0183	Govies
1002	0183	Govies
1003	0183	Govies
1004	0183	Govies
1005	0183	Corporates
1006	0183	Govies
1007	0183	Corporates
1008	0183	Govies

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	A		B	C
1009	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1010	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1011	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1012	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1013	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1014	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1015	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1016	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1017	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1018	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1019	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1020	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1021	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1022	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1023	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1024	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1025	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1026	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1027	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1028	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1029	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1030	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1031	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1032	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1033	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1034	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1035	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1036	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1037	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1038	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1039	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1040	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1041	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1042	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1043	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1044	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1045	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1046	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1047	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1048	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1049	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1050	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1051	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1052	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1053	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1054	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1055	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1056	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	D	E	F	G	H	I
1009	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1010	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1011	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1012	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1013	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1014	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1015	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1016	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1017	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1018	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1019	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1020	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1021	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1022	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1023	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1024	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1025	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1026	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1027	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1028	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1029	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1030	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1031	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1032	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1033	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1034	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1035	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1036	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1037	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981
1038	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1039	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1040	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1041	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1042	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1043	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1044	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1045	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1046	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1047	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1048	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1049	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1050	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1051	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1052	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1053	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1054	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1055	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1056	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677

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LEHMAN BROTHERS HOLDINGS, INC.

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	J	K	L	M
1009	0710019M5	FOUCHET BD & SWAP	1SN252133	US045167BJ10
1010	0710019M5	FOUCHET BD & SWAP	1SN580350	XS0209821288
1011	0710019M5	FOUCHET BD & SWAP	1SN833841	US4581X0AL23
1012	0710019M5	FOUCHET BD & SWAP	1SN965817	XS0283843190
1013	0710019M5	FOUCHET BD & SWAP	2450928Y0	XS0055421035
1014	0710019M5	FOUCHET BD & SWAP	2450929M5	XS0055420904
1015	0710019M5	FOUCHET BD & SWAP	423324AC6	US423324AC66
1016	0710019M5	FOUCHET BD & SWAP	458182CJ9	US458182CJ98
1017	0710019M5	FOUCHET BD & SWAP	731011AM4	US731011AM43
1018	0710019M5	FOUCHET BD & SWAP	9289390A0	US459056LD78
1019	072004F90	PIERRE FOUCHET US	1DE095527	US500769CK87
1020	072004F90	PIERRE FOUCHET US	1DE164596	DE000LBW5X76
1021	072004F90	PIERRE FOUCHET US	1DE243333	US515110AK00
1022	072004F90	PIERRE FOUCHET US	1DE725875	XS0273914274
1023	072004F90	PIERRE FOUCHET US	1DE833562	XS0290045797
1024	072004F90	PIERRE FOUCHET US	1DE890265	XS0297232497
1025	072004F90	PIERRE FOUCHET US	1DE938668	XS0308318533
1026	072004F90	PIERRE FOUCHET US	1FR957586	FR0010500843
1027	072004F90	PIERRE FOUCHET US	1HK100826	US458182BV36
1028	072004F90	PIERRE FOUCHET US	1IE553979	DE000A0D24M9
1029	072004F90	PIERRE FOUCHET US	1IT682418	US465410BR80
1030	072004F90	PIERRE FOUCHET US	1LU188441	US515110AG97
1031	072004F90	PIERRE FOUCHET US	1SN231434	US458182CW00
1032	072004F90	PIERRE FOUCHET US	1SN524218	US4590568Y65
1033	072004F90	PIERRE FOUCHET US	1SN880305	US008281AR85
1034	074001371	US AGENCIES	1SE260946	US870297BH08
1035	074001371	US AGENCIES	1SE287220	US00254EAF97
1036	074001371	US AGENCIES	1SN079056	US45905UCU60
1037	074001371	US AGENCIES	9289390A0	US459056LD78
1038	0710021Y5	GC PERIPHERALS	0005190B9	NL0000102077
1039	0710021Y5	GC PERIPHERALS	1AT113320	AT0000A06P24
1040	0710021Y5	GC PERIPHERALS	1AT540365	AT0000A011T9
1041	0710021Y5	GC PERIPHERALS	1AT791661	AT0000A04967
1042	0710021Y5	GC PERIPHERALS	1BE305490	BE0000306150
1043	0710021Y5	GC PERIPHERALS	1DE064119	DE0001135226
1044	0710021Y5	GC PERIPHERALS	1DE803029	DE0001135325
1045	0710021Y5	GC PERIPHERALS	1IT392729	IT0003934657
1046	0710021Y5	GC PERIPHERALS	1PT648595	PTOTE6OE0006
1047	0710029F8	LANDOLFI GOVT BOND	0009542B5	FI0001004822
1048	0710029F8	LANDOLFI GOVT BOND	006677991	FR0000187874
1049	0710029F8	LANDOLFI GOVT BOND	103559316	AT0000384938
1050	0710029F8	LANDOLFI GOVT BOND	110820750	FI0001005167
1051	0710029F8	LANDOLFI GOVT BOND	113513501	DE0001135135
1052	0710029F8	LANDOLFI GOVT BOND	113515001	DE0001135150
1053	0710029F8	LANDOLFI GOVT BOND	124015496	GR0124015497
1054	0710029F8	LANDOLFI GOVT BOND	171221534	PTOTECOE0011
1055	0710029F8	LANDOLFI GOVT BOND	1BE305490	BE0000306150
1056	0710029F8	LANDOLFI GOVT BOND	1DE064119	DE0001135226

	N	O
1009	ASIAN DEVELOPMENT BANK/PASIG 4.250% 20141020 SERIES# GMTN	94,287
1010	WORLD BK-IBRD-INTL BK REC&DEV 3.110% 20080728 SERIES# EMTN	932,707
1011	INTER-AMERICAN DEVELOPMENT BANK 5.250% 20080616 SERIES# GMTN	4,720,812
1012	COUNCIL OF EUROPE DEVELOPMENT BANK 5.000% 20140129 SERIES# EMTN	12,562,682
1013	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20160927 SERIES# INTL	62,857
1014	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20230927	348,151
1015	HELLENIC REPUBLIC GOVERNMENT INTERNATION 6.950% 20080304	2,832,717
1016	INTER-AMERICAN DEVELOPMENT BANK 5.625% 20090416	532,821
1017	POLAND GOVERNMENT INTERNATIONAL BOND 6.250% 20120703	235,303
1018	WORLD BK-IBRD-INTL BK REC&DEV 7.625% 20230119	6,471,970
1019	KREDITANSTALT FUER WIEDERAUFBAU 4.500% 20090921	14,289,744
1020	LANDESBANK BADEN-WURTTEMBERG 4.625% 20081031 SERIES# EMTN	28,277,691
1021	LANDWIRTSCHAFTLICHE RENTENBANK 3.625% 20091020 SERIES# G10	9,595,458
1022	NRW.BANK 5.000% 20091109 SERIES# EMTN	1,627,812
1023	LANDWIRTSCHAFTLICHE RENTENBANK 5.000% 20090227 SERIES# emtn EMTN	52,490,555
1024	NRW.BANK 5.000% 20090504 SERIES# EMTN	31,229,825
1025	LANDWIRTSCHAFTLICHE RENTENBANK 5.250% 20090629 SERIES# EMTN	70,728,473
1026	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.375% 20120717 SERIES# EMTN	52,276,269
1027	INTER-AMERICAN DEVELOPMENT BAN	60,098,826
1028	DEPFA ACS BANK 4.250% 20100816 SERIES# REGS	15,502,449
1029	ITALY GOVERNMENT INTERNATIONAL BOND 5.250% 20160920	45,759,406
1030	LANDWIRTSCHAFTLICHE RENTENBANK 3.750% 20090615 SERIES# 7	23,954,132
1031	INTER-AMERICAN DEVELOPMENT BANK 4.500% 20140915	439,960
1032	WORLD BK-IBRD-INTL BK REC&DEV 5.000% 20160401 EMTN	640,629
1033	AFRICAN DEVELOPMENT BANK 4.875% 20091106	14,417,490
1034	SVENSK EXPORTKREDIT AB 3.500% 20080115	18,646,464
1035	SVENSK EXPORTKREDIT AB 4.000% 20100615	204,479,063
1036	WORLD BK-IBRD-INTL BK REC&DEV 3.625% 20130521 SERIES# GMTN EMTN	438,110
1037	WORLD BK-IBRD-INTL BK REC&DEV 7.625% 20230119	72,937,581
1038	NETHERLANDS GOVERNMENT BOND 7.500% 20230115	10,586,200
1039	AUSTRIA GOVERNMENT BOND 4.300% 20170915	32,596,216
1040	AUSTRIA GOVERNMENT BOND 4.000% 20160915 SERIES# EMTN 144A	34,229,064
1041	AUSTRIA GOVERNMENT BOND 4.150% 20370315 144A	10,862,382
1042	BELGIUM GOVERNMENT BOND 3.750% 20150928 SERIES# 46	30,679,824
1043	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	1,170,000
1044	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20390704 SERIES# 07	1,083,752
1045	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	1,685,602
1046	PORTUGAL GOVERNMENT INTERNATIONAL BOND 4.200% 20161015	59,197,911
1047	FINLAND GOVERNMENT BOND 5.000% 20090425	2,156,894
1048	FRANCE GOVERNMENT BOND OAT 5.000% 20111025	910,244
1049	AUSTRIA GOVERNMENT BOND 5.500% 20100115 SERIES# 99 4	17,476,866
1050	FINLAND GOVERNMENT BOND 5.750% 20110223	23,596,024
1051	BUNDESREPUBLIK DEUTSCHLAND 5.375% 20100104 SERIES# 99	2,459,939
1052	BUNDESREPUBLIK DEUTSCHLAND 5.250% 20100704 SERIES# 00	4,380
1053	HELLENIC REPUBLIC GOVERNMENT BOND 5.350% 20110518 SERIES# 10YR	1,606,302
1054	PORTUGAL OT'S-OBRIG DO TESOURO 3.950% 20090715 SERIES# JULY	3,111,907
1055	BELGIUM GOVERNMENT BOND 3.750% 20150928 SERIES# 46	55
1056	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	9,044,273

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	P	Q
1009	0183	Govies
1010	0183	Corporates
1011	0183	Govies
1012	0183	Corporates
1013	0183	Corporates
1014	0183	Corporates
1015	0183	Govies
1016	0183	Govies
1017	0183	Govies
1018	0183	Govies
1019	0183	Govies
1020	0183	Govies
1021	0183	Govies
1022	0183	Corporates
1023	0183	Corporates
1024	0183	Corporates
1025	0183	Corporates
1026	0183	Govies
1027	0183	Govies
1028	0183	Govies
1029	0183	Govies
1030	0183	Govies
1031	0183	Govies
1032	0183	Govies
1033	0183	Govies
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1035	0183	Govies
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1037	0183	Govies
1038	0183	Govies
1039	0183	Govies
1040	0183	Govies
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1054	0183	Govies
1055	0183	Govies
1056	0183	Govies

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

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	D	E	F	G	H	I
1057	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1058	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1059	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1060	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1061	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1062	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1063	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1064	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1065	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1066	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1067	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1068	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1069	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1070	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1071	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1072	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1073	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1074	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1075	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1076	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1077	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1078	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1079	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1080	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1081	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1082	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1083	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1084	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1085	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1086	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1087	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1088	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1089	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1090	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1091	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1092	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1093	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
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1096	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1097	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1098	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1099	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1100	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1101	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1102	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1103	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1104	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677

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	J	K	L	M
1057	0710029F8	LANDOLFI GOVT BOND	1DE258265	DE0001135267
1058	0710029F8	LANDOLFI GOVT BOND	1GR509070	GR0110018208
1059	0710029F8	LANDOLFI GOVT BOND	1IT196773	IT0004284334
1060	0710029F8	LANDOLFI GOVT BOND	1IT830785	IT0004196918
1061	0710029F8	LANDOLFI GOVT BOND	1IT871839	IT0004220627
1062	0710029F8	LANDOLFI GOVT BOND	1IT883883	IT0004224041
1063	0710029F8	LANDOLFI GOVT BOND	1IT974419	IT0004254352
1064	0710029F8	LANDOLFI GOVT BOND	1PT404460	PTOTE4OE0040
1065	071002VR7	LANDOLFI GOVT SHOR	1FR084068	FR0105760112
1066	071002VR7	LANDOLFI GOVT SHOR	1IT246974	IT0004290018
1067	071002VR7	LANDOLFI GOVT SHOR	1NL085502	NL0000102101
1068	071002VR7	LANDOLFI GOVT SHOR	250408PB1	FR0000570632
1069	071002VR7	LANDOLFI GOVT SHOR	645654666	PTOTEBOE0012
1070	0720037X8	THOMAS LERICHE EUR	0016996D4	GR0124018525
1071	0720037X8	THOMAS LERICHE EUR	014105647	DE0001135192
1072	0720037X8	THOMAS LERICHE EUR	014343230	NL0000102671
1073	0720037X8	THOMAS LERICHE EUR	113513501	DE0001135135
1074	0720037X8	THOMAS LERICHE EUR	115861841	FI0001005407
1075	0720037X8	THOMAS LERICHE EUR	190510GB7	GR0124011454
1076	0720037X8	THOMAS LERICHE EUR	1AT080180	AT0000385992
1077	0720037X8	THOMAS LERICHE EUR	1AT540365	AT0000A011T9
1078	0720037X8	THOMAS LERICHE EUR	1DE135398	DE0001141513
1079	0720037X8	THOMAS LERICHE EUR	1DE258265	DE0001135267
1080	0720037X8	THOMAS LERICHE EUR	1DE857686	DE0001141505
1081	0720037X8	THOMAS LERICHE EUR	1ES791672	ES00000120L4
1082	0720037X8	THOMAS LERICHE EUR	1GR061171	GR0124021552
1083	0720037X8	THOMAS LERICHE EUR	1IT196773	IT0004284334
1084	0720037X8	THOMAS LERICHE EUR	1PT108160	PTOTE1OE0019
1085	0720037X8	THOMAS LERICHE EUR	385356001	AT0000385356
1086	0720037X8	THOMAS LERICHE EUR	508387776	BE0000298076
1087	074007667	DEM ARB 4	1FR793932	FR0109970477
1088	074007675	AGENCIES MKT MAKIN	040110KF4	DE0002760832
1089	074007675	AGENCIES MKT MAKIN	061016523	DE0006101652
1090	074007675	AGENCIES MKT MAKIN	1DE138293	DE0002760923
1091	074007675	AGENCIES MKT MAKIN	1DE138434	DE0001141448
1092	074007675	AGENCIES MKT MAKIN	1DE197802	DE000A0PM5F0
1093	074007675	AGENCIES MKT MAKIN	1DE847299	XS0286052260
1094	074007675	AGENCIES MKT MAKIN	1DE971016	DE000A0NKUD2
1095	074007675	AGENCIES MKT MAKIN	1DE974606	DE000A0E83S0
1096	074007675	AGENCIES MKT MAKIN	1ES068931	ES0414970170
1097	074007675	AGENCIES MKT MAKIN	1ES133172	ES0413860018
1098	074007675	AGENCIES MKT MAKIN	1ES200450	ES0371622004
1099	074007675	AGENCIES MKT MAKIN	1ES200476	ES0312298005
1100	074007675	AGENCIES MKT MAKIN	1ES244235	ES0413440050
1101	074007675	AGENCIES MKT MAKIN	1ES348846	ES0312342019
1102	074007675	AGENCIES MKT MAKIN	1ES731983	ES0413211162
1103	074007675	AGENCIES MKT MAKIN	1ES887231	ES0413860026
1104	074007675	AGENCIES MKT MAKIN	1FR132578	FR0010039149

	N	O
1057	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20150104 SERIES# 04	1,643,892
1058	HELLENIC REPUBLIC GOVERNMENT BOND 3.400% 20090621 SERIES# 3YR	6,977,516
1059	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20121015	11,639,749
1060	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20100301	8,971,409
1061	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20120415	52,147,196
1062	ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 20140301	29,642,330
1063	ITALY BUONI POLIENNALI DEL TESORO 4.500% 20100801	26,278,111
1064	PORTUGAL OT'S-OBRIG DO TESOURO 3.200% 20110415	2,755,965
1065	FRENCH TREASURY NOTE BTAN 3.000% 20080712	587,926
1066	ITALY BOT-BUONI ORD DEL TESORO 0.000% 20081114	60,179,422
1067	NETHERLANDS GOVERNMENT BOND 2.750% 20090115	13,163,664
1068	FRANCE GOVERNMENT BOND OAT 5.250% 20080425	22,440
1069	PORTUGAL OT'S-OBRIG DO TESOURO 5.375% 20080623 SERIES# JUNE	9,089,570
1070	HELLENIC REPUBLIC GOVERNMENT BOND 5.250% 20120518	2,963,634
1071	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120104 SERIES# 02	65,394,668
1072	NETHERLANDS GOVERNMENT BOND 5.000% 20120715	40,674,810
1073	BUNDESREPUBLIK DEUTSCHLAND 5.375% 20100104 SERIES# 99	106,392,347
1074	FINLAND GOVERNMENT BOND 5.375% 20130704	99,513,861
1075	HELLENIC REPUBLIC GOVERNMENT BOND 6.000% 20100519	4,040,042
1076	AUSTRIA GOVERNMENT BOND 3.800% 20131020 SERIES# EMTN 144A	24,994,196
1077	AUSTRIA GOVERNMENT BOND 4.000% 20160915 SERIES# EMTN 144A	12,593
1078	BUNDESOBLIGATION 4.250% 20121012 SERIES# 151	220,255,932
1079	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20150104 SERIES# 04	7,329,581
1080	BUNDESOBLIGATION 4.000% 20120413 SERIES# 150	9,588,843
1081	SPAIN GOVERNMENT BOND 3.900% 20121031	11,521,156
1082	HELLENIC REPUBLIC GOVERNMENT BOND 4.600% 20130520	47,560,966
1083	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20121015	22,846,448
1084	PORTUGAL OT'S-OBRIG DO TESOURO 4.375% 20140616 SERIES# JUN	11,121,844
1085	AUSTRIA GOVERNMENT BOND 5.000% 20120715 144A	25,612,089
1086	BELGIUM GOVERNMENT BOND 5.000% 20120928 SERIES# 38	75,775,808
1087	FRANCE BTF 0.000% 20080117	13,811,085
1088	KREDITANSTALT FUER WIEDERAUFBAU 5.250% 20100104	12,994,698
1089	POLAND GOVERNMENT INTERNATIONAL BOND 5.500% 20110214	1,433,713
1090	KREDITANSTALT FUER WIEDERAUFBAU 3.500% 20090417 SERIES# INTL	168,684
1091	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	52,080,688
1092	KREDITANSTALT FUER WIEDERAUFBAU 4.625% 20230104 SERIES# EMTN	1,809,641
1093	LANDWIRTSCHAFTLICHE RENTENBANK 4.000% 20090209	13,140,633
1094	BERLIN LAND 4.875% 20170626 SERIES# 230	35,634,457
1095	KREDITANSTALT FUER WIEDERAUFBAU 4.375% 20090630 SERIES# EMTN	5,101,137
1096	LA CAJA DE AHORROS Y PENSIONES DE BARCEL 3.500% 20100304 SERIES# 18	2,729,573
1097	BANCO DE SABADELL SA 3.750% 20110126 SERIES# 2	9,499,718
1098	CEDULAS TDA FRN 20160408 SERIES# A-1	15,138,682
1099	AYT CEDULAS CAJAS GLOBAL FRN 20121214 SERIES# 1	15,173,957
1100	BANCO ESPANOL DE CREDITO SA 4.250% 20140916	2,699,540
1101	AYT CEDULAS CAJAS X FONDO DE TITULIZACIO 3.750% 20250630 SERIES# X	348,367
1102	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.750% 20111123	1,081,906
1103	BANCO DE SABADELL SA 3.250% 20150615 SERIES# 1	12,587,421
1104	COMPAGNIE DE FINANCEMENT FONCIER 4.250% 20140129 SERIES# EMTN	2,059,508

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1057	0183	Govies
1058	0183	Govies
1059	0183	Govies
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1061	0183	Govies
1062	0183	Govies
1063	0183	Govies
1064	0183	Govies
1065	0183	Govies
1066	0183	Govies
1067	0183	Govies
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1074	0183	Govies
1075	0183	Govies
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1080	0183	Govies
1081	0183	Govies
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1087	0183	Govies
1088	0183	Govies
1089	0183	Govies
1090	0183	Govies
1091	0183	Govies
1092	0183	Govies
1093	0183	Corporates
1094	0183	Govies
1095	0183	Govies
1096	0183	Govies
1097	0183	Govies
1098	0183	Govies
1099	0183	Govies
1100	0183	Govies
1101	0183	Govies
1102	0183	Govies
1103	0183	Govies
1104	0183	Govies

	A		B	C
1105	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1106	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1107	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1109	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1110	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1111	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1112	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1115	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1118	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1120	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1122	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1123	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1125	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1126	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1127	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1151	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1152	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

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	D	E	F	G	H	I
1105	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1106	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1107	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1108	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1109	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1110	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1111	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1112	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1113	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
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1120	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1121	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
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1123	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1124	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
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1127	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1128	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
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1130	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1131	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1132	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
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1151	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1152	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677

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	J	K	L	M
1105	074007675	AGENCIES MKT MAKIN	1FR263753	FR0010143743
1106	074007675	AGENCIES MKT MAKIN	1FR795952	FR0010422618
1107	074007675	AGENCIES MKT MAKIN	1FR910122	FR0010479717
1108	074007675	AGENCIES MKT MAKIN	1GB113128	XS0178952650
1109	074007675	AGENCIES MKT MAKIN	1GB151532	XS0189210148
1110	074007675	AGENCIES MKT MAKIN	1GB189326	XS0191449767
1111	074007675	AGENCIES MKT MAKIN	1GB319345	XS0217395705
1112	074007675	AGENCIES MKT MAKIN	1GB335960	XS0220989692
1113	074007675	AGENCIES MKT MAKIN	1IE087671	DE0007009482
1114	074007675	AGENCIES MKT MAKIN	1IE348834	XS0222695008
1115	074007675	AGENCIES MKT MAKIN	1IT084920	XS0171597395
1116	074007675	AGENCIES MKT MAKIN	1IT463280	IT0004014855
1117	074007675	AGENCIES MKT MAKIN	1LU214510	XS0327177134
1118	074007675	AGENCIES MKT MAKIN	1NL315248	XS0213181679
1119	074007675	AGENCIES MKT MAKIN	1NL380317	XS0230182338
1120	074007675	AGENCIES MKT MAKIN	1NL887220	XS0286610455
1121	074007675	AGENCIES MKT MAKIN	1NO118185	XS0166901396
1122	074007675	AGENCIES MKT MAKIN	1SN748007	XS0276299541
1123	074007675	AGENCIES MKT MAKIN	1US052194	XS0154444870
1124	074007675	AGENCIES MKT MAKIN	1US134521	XS0184595311
1125	074007675	AGENCIES MKT MAKIN	1US686819	XS0269269121
1126	074007675	AGENCIES MKT MAKIN	567741962	FR0000571259
1127	076004589	ARBITRAGE 1	0016996D4	GR0124018525
1128	076004589	ARBITRAGE 1	042529PB7	FR0000571218
1129	076004589	ARBITRAGE 1	113515001	DE0001135150
1130	076004589	ARBITRAGE 1	113517601	DE0001135176
1131	076004589	ARBITRAGE 1	124015496	GR0124015497
1132	076004589	ARBITRAGE 1	190510GB7	GR0124011454
1133	076004589	ARBITRAGE 1	1AT284311	AT0000386115
1134	076004589	ARBITRAGE 1	1AT791661	AT0000A04967
1135	076004589	ARBITRAGE 1	1DE064119	DE0001135226
1136	076004589	ARBITRAGE 1	1DE250254	DE0001135341
1137	076004589	ARBITRAGE 1	1DE258265	DE0001135267
1138	076004589	ARBITRAGE 1	1DE803029	DE0001135325
1139	076004589	ARBITRAGE 1	1DE857686	DE0001141505
1140	076004589	ARBITRAGE 1	1ES791672	ES00000120L4
1141	076004589	ARBITRAGE 1	1FR072006	FR0010517417
1142	076004589	ARBITRAGE 1	1FR084068	FR0105760112
1143	076004589	ARBITRAGE 1	1FR352721	FR0010216481
1144	076004589	ARBITRAGE 1	1FR456522	FR0010288357
1145	076004589	ARBITRAGE 1	1FR785789	FR0010415331
1146	076004589	ARBITRAGE 1	1GR061171	GR0124021552
1147	076004589	ARBITRAGE 1	1GR444633	GR0124028623
1148	076004589	ARBITRAGE 1	1GR509070	GR0110018208
1149	076004589	ARBITRAGE 1	1GR558465	GR0114019442
1150	076004589	ARBITRAGE 1	1GR640198	XS0260024277
1151	076004589	ARBITRAGE 1	1GR907951	GR0133003161
1152	076004589	ARBITRAGE 1	1IT150051	IT0003644769

	N	O
1105	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 4.000% 20191025	17,806,632
1106	COMPAGNIE DE FINANCEMENT FONCIER 4.125% 20171025 SERIES# EMTN	2,669,945
1107	BNP PARIBAS COVERED BONDS SA 4.500% 20140530 SERIES# EMTN	2,620,479
1108	BANK OF SCOTLAND PLC 4.500% 20131023 EMTN	6,873,503
1109	NETWORK RAIL MTN FINANCE PLC 3.125% 20090330 SERIES# EMTN	13,696,047
1110	NORTHERN ROCK PLC 3.500% 20090504 EMTN	2,027,948
1111	NORTHERN ROCK PLC 3.625% 20150420 SERIES# EMTN	1,255,889
1112	ABBEY NATIONAL TREASURY SERVICES PLC/LON 3.375% 20150608 SERIES# EMTN	1,269,749
1113	DEPFA ACS BANK 3.875% 20130715 SERIES# REGS	1,687,874
1114	BANK OF IRELAND MORTGAGE BANK VARIABLE RATE BOND 20150622 SERIES# EMTN	630,244
1115	REGION OF MARCHE ITALY 4.647% 20230627 SERIES# EMTN	253,424
1116	CASSA DEPOSITI E PRESTITI SPA 3.000% 20090731 SERIES# EMTN	20,399,110
1117	EUROPEAN INVESTMENT BANK 4.375% 20130415	14,333,404
1118	BANK NEDERLANDSE GEMEENTEN 3.000% 20100415 SERIES# EMTN	6,747,766
1119	ABN AMRO BANK NV 3.250% 20150921 SERIES# EMTN	1,260,797
1120	BANK NEDERLANDSE GEMEENTEN 4.000% 20090302 SERIES# EMTN	2,855,195
1121	EKSPORTFINANS A/S 3.500% 20080416 SERIES# EMTN	23,763,353
1122	EUROPEAN INVESTMENT BANK 3.750% 20101124 SERIES# EMTN	47,475,819
1123	FREDDIE MAC 4.750% 20130115	26,132,515
1124	FREDDIE MAC 4.375% 20140115 SERIES# EMTN	2,760,853
1125	WM COVERED BOND PROGRAM 3.875% 20110927 SERIES# EMTN	1,185,533
1126	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.125% 20081025 SERIES# Ffr	383
1127	HELLENIC REPUBLIC GOVERNMENT BOND 5.250% 20120518	36,748,908
1128	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	1,560,459
1129	BUNDESREPUBLIK DEUTSCHLAND 5.250% 20100704 SERIES# 00	2,148,461
1130	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	45,143,165
1131	HELLENIC REPUBLIC GOVERNMENT BOND 5.350% 20110518 SERIES# 10YR	47,944,953
1132	HELLENIC REPUBLIC GOVERNMENT BOND 6.000% 20100519	38,450,452
1133	AUSTRIA GOVERNMENT BOND 3.900% 20200715	2,266,582
1134	AUSTRIA GOVERNMENT BOND 4.150% 20370315 144A	47,846
1135	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	14,660,987
1136	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20180104 SERIES# 07	429,012,915
1137	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20150104 SERIES# 04	2,289,246
1138	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20390704 SERIES# 07	14,174,338
1139	BUNDESOBLIGATION 4.000% 20120413 SERIES# 150	51,846
1140	SPAIN GOVERNMENT BOND 3.900% 20121031	73,377,818
1141	FRANCE GOVERNMENT BOND OAT 4.250% 20171025	112,689,046
1142	FRENCH TREASURY NOTE BTAN 3.000% 20080712	5,879,257
1143	FRANCE GOVERNMENT BOND OAT 3.000% 20151025	1,014,968
1144	FRANCE GOVERNMENT BOND OAT 3.250% 20160425	60,924,270
1145	FRANCE GOVERNMENT BOND OAT 3.750% 20170425	136,453,408
1146	HELLENIC REPUBLIC GOVERNMENT BOND 4.600% 20130520	89,358,092
1147	HELLENIC REPUBLIC GOVERNMENT BOND 3.600% 20160720 SERIES# 10YR	15,893,512
1148	HELLENIC REPUBLIC GOVERNMENT BOND 3.400% 20090621 SERIES# 3YR	107,199,209
1149	HELLENIC REPUBLIC GOVERNMENT BOND 3.900% 20110820 SERIES# 5YR	8,802,236
1150	HELLENIC REPUBLIC GOVERNMENT INTERNATION FRN 20180705	89,094
1151	HELLENIC REPUBLIC GOVERNMENT BOND 4.700% 20240320 SERIES# 15YR	379,653,920
1152	ITALY BUONI POLIENNALI DEL TESORO 4.500% 20200201	60,279,183

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	P	Q
1105	0183	Govies
1106	0183	Govies
1107	0183	Govies
1108	0183	Corporates
1109	0183	Corporates
1110	0183	Corporates
1111	0183	Corporates
1112	0183	Corporates
1113	0183	Govies
1114	0183	Corporates
1115	0183	Corporates
1116	0183	Govies
1117	0183	Corporates
1118	0183	Corporates
1119	0183	Corporates
1120	0183	Corporates
1121	0183	Corporates
1122	0183	Corporates
1123	0183	Corporates
1124	0183	Corporates
1125	0183	Corporates
1126	0183	Govies
1127	0183	Govies
1128	0183	Govies
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1130	0183	Govies
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1144	0183	Govies
1145	0183	Govies
1146	0183	Govies
1147	0183	Govies
1148	0183	Govies
1149	0183	Govies
1150	0183	Corporates
1151	0183	Govies
1152	0183	Govies

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

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	D	E	F	G	H	I
1153	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1154	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1155	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1156	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1157	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1158	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1159	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1160	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1161	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1162	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1163	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1164	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1165	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1166	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1167	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1168	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1169	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1170	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1171	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1172	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1173	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1174	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1175	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1176	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1177	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1178	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1179	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1180	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1181	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1182	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1183	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1184	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1185	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1186	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1187	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1188	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1189	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1190	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1191	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1192	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1193	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1194	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1195	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1196	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1197	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1198	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1199	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1200	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677

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	J	K	L	M
1153	076004589	ARBITRAGE 1	1IT212984	IT0004286966
1154	076004589	ARBITRAGE 1	1IT392729	IT0003934657
1155	076004589	ARBITRAGE 1	8887776B0	IT0001174611
1156	076004589	ARBITRAGE 1	942543588	NL0000102317
1157	076004589	ARBITRAGE 1	9999900B0	DE0001134922
1158	076008192	TREGGIARI/ARBITRAGE	0009542B5	FI0001004822
1159	076008192	TREGGIARI/ARBITRAGE	1FR084068	FR0105760112
1160	076008192	TREGGIARI/ARBITRAGE	1FR876810	FR0110979178
1161	076008192	TREGGIARI/ARBITRAGE	250408PB1	FR0000570632
1162	076008192	TREGGIARI/ARBITRAGE	454861667	AT0000384227
1163	076008242	EURO GOVTS	113513501	DE0001135135
1164	076008242	EURO GOVTS	1ES791672	ES00000120L4
1165	076008242	EURO GOVTS	1GR444633	GR0124028623
1166	076008242	EURO GOVTS	1GR907951	GR0133003161
1167	076008267	EURO GOVTS	0016996D4	GR0124018525
1168	076008267	EURO GOVTS	006677991	FR0000187874
1169	076008267	EURO GOVTS	014105647	DE0001135192
1170	076008267	EURO GOVTS	113513501	DE0001135135
1171	076008267	EURO GOVTS	116857533	IE0006857530
1172	076008267	EURO GOVTS	171221534	PTOTECOE0011
1173	076008267	EURO GOVTS	1DE064119	DE0001135226
1174	076008267	EURO GOVTS	1DE135398	DE0001141513
1175	076008267	EURO GOVTS	1DE250254	DE0001135341
1176	076008267	EURO GOVTS	1DE258265	DE0001135267
1177	076008267	EURO GOVTS	1DE857686	DE0001141505
1178	076008267	EURO GOVTS	1FR072006	FR0010517417
1179	076008267	EURO GOVTS	1FR084068	FR0105760112
1180	076008267	EURO GOVTS	1FR333317	FR0010198036
1181	076008267	EURO GOVTS	1IT150051	IT0003644769
1182	076008267	EURO GOVTS	1IT830785	IT0004196918
1183	076008267	EURO GOVTS	1NL085502	NL0000102101
1184	076008267	EURO GOVTS	1PT108160	PTOTE1OE0019
1185	076008267	EURO GOVTS	250410OA0	FR0000186603
1186	076008267	EURO GOVTS	645654666	PTOTEBOE0012
1187	076008267	EURO GOVTS	9008940B8	NL0000102192
1188	076008267	EURO GOVTS	9902309B1	FR0000570731
1189	076008275	ASSET SWAP	1DE197802	DE000A0PM5F0
1190	076008275	ASSET SWAP	1ES689850	ES0312298013
1191	076008275	ASSET SWAP	1ES823293	ES0349045007
1192	076008275	ASSET SWAP	1ES854173	ES0371622020
1193	076008275	ASSET SWAP	1ES902519	ES0312298120
1194	076008275	ASSET SWAP	1ES937234	ES0414840308
1195	076008275	ASSET SWAP	1FR910122	FR0010479717
1196	076008275	ASSET SWAP	1GB057200	XS0298685495
1197	076008275	ASSET SWAP	1GB943243	XS0307322437
1198	076008275	ASSET SWAP	1LU527523	XS0249816579
1199	076008275	ASSET SWAP	1NL864021	XS0293707617
1200	076008275	ASSET SWAP	1PL453424	XS0242491230

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	N	O
1153	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20390801	100,413,214
1154	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	2,667,367
1155	ITALY BUONI POLIENNALI DEL TESORO 6.500% 20271101	28,526,469
1156	NETHERLANDS GOVERNMENT BOND 5.500% 20280115	9,180,306
1157	BUNDESREPUBLIK DEUTSCHLAND 6.250% 20240104 SERIES# 94	38,412,568
1158	FINLAND GOVERNMENT BOND 5.000% 20090425	1,019,493
1159	FRENCH TREASURY NOTE BTAN 3.000% 20080712	72,637,732
1160	FRENCH TREASURY NOTE BTAN 4.000% 20090912	47,607,296
1161	FRANCE GOVERNMENT BOND OAT 5.250% 20080425	24,435,836
1162	AUSTRIA GOVERNMENT BOND 5.000% 20080115 SERIES# 98 1	30,297,291
1163	BUNDESREPUBLIK DEUTSCHLAND 5.375% 20100104 SERIES# 99	46,123,850
1164	SPAIN GOVERNMENT BOND 3.900% 20121031	595,281,197
1165	HELLENIC REPUBLIC GOVERNMENT BOND 3.600% 20160720 SERIES# 10YR	732,040
1166	HELLENIC REPUBLIC GOVERNMENT BOND 4.700% 20240320 SERIES# 15YR	824,664
1167	HELLENIC REPUBLIC GOVERNMENT BOND 5.250% 20120518	12,334,349
1168	FRANCE GOVERNMENT BOND OAT 5.000% 20111025	13,344,634
1169	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120104 SERIES# 02	14,170
1170	BUNDESREPUBLIK DEUTSCHLAND 5.375% 20100104 SERIES# 99	639,584
1171	IRELAND GOVERNMENT 4.600% 20160418	2,545,528
1172	PORTUGAL OT'S-OBRIG DO TESOURO 3.950% 20090715 SERIES# JULY	4,873,810
1173	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	567,187
1174	BUNDESOBLIGATION 4.250% 20121012 SERIES# 151	419
1175	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20180104 SERIES# 07	504
1176	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20150104 SERIES# 04	15,914,526
1177	BUNDESOBLIGATION 4.000% 20120413 SERIES# 150	412,172
1178	FRANCE GOVERNMENT BOND OAT 4.250% 20171025	322
1179	FRENCH TREASURY NOTE BTAN 3.000% 20080712	1,846,087
1180	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 3.750% 20201025	3,337,870
1181	ITALY BUONI POLIENNALI DEL TESORO 4.500% 20200201	543,113
1182	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20100301	53,955
1183	NETHERLANDS GOVERNMENT BOND 2.750% 20090115	658,183
1184	PORTUGAL OT'S-OBRIG DO TESOURO 4.375% 20140616 SERIES# JUN	379,723
1185	FRANCE GOVERNMENT BOND OAT 5.500% 20100425	1,362,503
1186	PORTUGAL OT'S-OBRIG DO TESOURO 5.375% 20080623 SERIES# JUNE	143,030
1187	NETHERLANDS GOVERNMENT BOND 7.500% 20100415	777,003
1188	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	5,131,424
1189	KREDITANSTALT FUER WIEDERAUFBAU 4.625% 20230104 SERIES# EMTN	37,304,334
1190	AYT CEDULAS CAJAS GLOBAL 3.500% 20160314 SERIES# 2	18,926,806
1191	IM CEDULAS 10 4.500% 20220221	12,134,825
1192	CEDULAS TDA 4.250% 20310410 SERIES# A-6	29,995,257
1193	AYT CEDULAS CAJAS GLOBAL 4.750% 20270525	100,737,804
1194	CAIXA D'ESTALVIS DE CATALUNYA 4.875% 20170629	16,640,033
1195	BNP PARIBAS COVERED BONDS SA 4.500% 20140530 SERIES# EMTN	41,375,979
1196	YORKSHIRE BUILDING SOCIETY 4.250% 20100504 SERIES# EMTN	34,331,273
1197	BRADFORD & BINGLEY PLC 4.875% 20170628 SERIES# EMTN	31,517,738
1198	EUROPEAN INVESTMENT BANK 3.625% 20111015 SERIES# EMTN	82,392,923
1199	RABOBANK NEDERLAND 4.125% 20120404 SERIES# EMTN	28,558,435
1200	POLAND GOVERNMENT INTERNATIONAL BOND 3.625% 20160201 SERIES# EMTN	9,344,829

	P	Q
1153	0183	Govies
1154	0183	Govies
1155	0183	Govies
1156	0183	Govies
1157	0183	Govies
1158	0183	Govies
1159	0183	Govies
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1161	0183	Govies
1162	0183	Govies
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1164	0183	Govies
1165	0183	Govies
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1169	0183	Govies
1170	0183	Govies
1171	0183	Govies
1172	0183	Govies
1173	0183	Govies
1174	0183	Govies
1175	0183	Govies
1176	0183	Govies
1177	0183	Govies
1178	0183	Govies
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1182	0183	Govies
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1185	0183	Govies
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1187	0183	Govies
1188	0183	Govies
1189	0183	Govies
1190	0183	Govies
1191	0183	Govies
1192	0183	Govies
1193	0183	Govies
1194	0183	Govies
1195	0183	Govies
1196	0183	Corporates
1197	0183	Corporates
1198	0183	Corporates
1199	0183	Corporates
1200	0183	Corporates

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

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	D	E	F	G	H	I
1201	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1202	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1203	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1204	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1205	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1206	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1207	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1208	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1209	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1210	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1211	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1212	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1213	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1214	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1215	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1216	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677
1217	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1218	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1219	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1220	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1221	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1222	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1223	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1224	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1225	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1226	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1227	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1228	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1229	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1230	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1231	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1232	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1233	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1234	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1235	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1236	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1237	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1238	SUM EUROPE	ITS	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256
1239	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES	24514
1240	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES	29084
1241	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES	29084
1242	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES	29084
1243	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1244	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1245	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1246	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1247	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1248	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050

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	J	K	L	M
1201	076008275	ASSET SWAP	1PT920028	PTBCUB1E0005
1202	077005239	EURO GOVTS TRDG	006677991	FR0000187874
1203	077005239	EURO GOVTS TRDG	103559316	AT0000384938
1204	077005239	EURO GOVTS TRDG	110820750	FI0001005167
1205	077005239	EURO GOVTS TRDG	113513501	DE0001135135
1206	077005239	EURO GOVTS TRDG	113515001	DE0001135150
1207	077005239	EURO GOVTS TRDG	1DE135398	DE0001141513
1208	077005239	EURO GOVTS TRDG	1FR342169	FR0107674006
1209	077005239	EURO GOVTS TRDG	1FR449485	FR0108354806
1210	077005239	EURO GOVTS TRDG	1FR876810	FR0110979178
1211	077005239	EURO GOVTS TRDG	1IT196773	IT0004284334
1212	077005239	EURO GOVTS TRDG	1IT830785	IT0004196918
1213	077005239	EURO GOVTS TRDG	1IT974419	IT0004254352
1214	077005239	EURO GOVTS TRDG	250410OA0	FR0000186603
1215	077005239	EURO GOVTS TRDG	9008940B8	NL0000102192
1216	077005239	EURO GOVTS TRDG	9902309B1	FR0000570731
1217	0720034S2	GILT TRADING	0010263O9	GB0009997999
1218	0720034S2	GILT TRADING	1GB900730	GB00B1VWPC84
1219	073002669	GILT MARKET MAKING	1GB003063	GB0031829509
1220	073002669	GILT MARKET MAKING	1GB102030	GB0033280339
1221	073002669	GILT MARKET MAKING	1GB142515	GB00B24FF097
1222	073002669	GILT MARKET MAKING	1GB332306	GB00B06YGN05
1223	073002669	GILT MARKET MAKING	1GB400319	GB00B0LNX641
1224	073002669	GILT MARKET MAKING	1GB547457	GB00B128DP45
1225	073002669	GILT MARKET MAKING	1GB839615	GB00B1L6WG32
1226	073002669	GILT MARKET MAKING	1GB900730	GB00B1VWPC84
1227	073002669	GILT MARKET MAKING	578321515	GB0002404191
1228	073002669	GILT MARKET MAKING	9107701B2	GB0008921883
1229	074001538	MC GILT TRADING	1GB142515	GB00B24FF097
1230	074002320	INDEX LINKED	1GB400319	GB00B0LNX641
1231	076005396	CONVERSIONAL GILTS	0010263O9	GB0009997999
1232	076005396	CONVERSIONAL GILTS	1GB003063	GB0031829509
1233	076005396	CONVERSIONAL GILTS	1GB102030	GB0033280339
1234	076005396	CONVERSIONAL GILTS	1GB142515	GB00B24FF097
1235	076005396	CONVERSIONAL GILTS	1GB332306	GB00B06YGN05
1236	076005396	CONVERSIONAL GILTS	1GB400319	GB00B0LNX641
1237	076005396	CONVERSIONAL GILTS	1GB900730	GB00B1VWPC84
1238	076005396	CONVERSIONAL GILTS	9107701B2	GB0008921883
1239	074000308	DERV LDN NON DOLLAR	1JE076334	XS0166794619
1240	072009459	FUND DERIV HEDGES	140291766	XS0140291765
1241	072009459	FUND DERIV HEDGES	1JE076334	XS0166794619
1242	072009459	FUND DERIV HEDGES	1JE076359	XS0167723302
1243	078002CC4	INDEX 2 198 BONDS	0005190B9	NL0000102077
1244	078002CC4	INDEX 2 198 BONDS	0009542B5	FI0001004822
1245	078002CC4	INDEX 2 198 BONDS	0010263O9	GB0009997999
1246	078002CC4	INDEX 2 198 BONDS	0016996D4	GR0124018525
1247	078002CC4	INDEX 2 198 BONDS	006677991	FR0000187874
1248	078002CC4	INDEX 2 198 BONDS	010531BT7	IT0001444378

	N	O
1201	BANCO COMERCIAL PORTUGUES SA 4.750% 20170622	81,228,683
1202	FRANCE GOVERNMENT BOND OAT 5.000% 20111025	23,342,398
1203	AUSTRIA GOVERNMENT BOND 5.500% 20100115 SERIES# 99 4	3,546,445
1204	FINLAND GOVERNMENT BOND 5.750% 20110223	8,377,350
1205	BUNDESREPUBLIK DEUTSCHLAND 5.375% 20100104 SERIES# 99	6,179,234
1206	BUNDESREPUBLIK DEUTSCHLAND 5.250% 20100704 SERIES# 00	74,032,486
1207	BUNDESOBLIGATION 4.250% 20121012 SERIES# 151	46,135,044
1208	FRENCH TREASURY NOTE BTAN 2.500% 20100712	63,665,880
1209	FRENCH TREASURY NOTE BTAN 3.000% 20110112	13,881,453
1210	FRENCH TREASURY NOTE BTAN 4.000% 20090912	44,379,107
1211	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20121015	139,619,259
1212	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20100301	9,194,008
1213	ITALY BUONI POLIENNALI DEL TESORO 4.500% 20100801	64,151
1214	FRANCE GOVERNMENT BOND OAT 5.500% 20100425	20,866,246
1215	NETHERLANDS GOVERNMENT BOND 7.500% 20100415	705,806
1216	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	1,324,624
1217	UNITED KINGDOM GILT 8.000% 20210607	13,064,308
1218	UNITED KINGDOM GILT 5.000% 20180307	338,648
1219	UNITED KINGDOM GILT 5.000% 20140907	162,441
1220	UNITED KINGDOM GILT 4.750% 20150907	7,740,698
1221	UNITED KINGDOM GILT 4.750% 20301207	67,686,595
1222	UNITED KINGDOM GILT 4.250% 20551207	22,629,602
1223	UNITED KINGDOM GILT 4.250% 20110307	149,461,507
1224	UNITED KINGDOM GILT 4.250% 20461207	66,655,309
1225	UNITED KINGDOM GILT 5.250% 20120607	59,805,038
1226	UNITED KINGDOM GILT 5.000% 20180307	65,791,444
1227	UNITED KINGDOM GILT 6.000% 20281207	2,582,216
1228	UNITED KINGDOM GILT 8.000% 20130927	22,916,607
1229	UNITED KINGDOM GILT 4.750% 20301207	19,884,321
1230	UNITED KINGDOM GILT 4.250% 20110307	581,152,362
1231	UNITED KINGDOM GILT 8.000% 20210607	79,052,993
1232	UNITED KINGDOM GILT 5.000% 20140907	17,814,374
1233	UNITED KINGDOM GILT 4.750% 20150907	955,984
1234	UNITED KINGDOM GILT 4.750% 20301207	596,681
1235	UNITED KINGDOM GILT 4.250% 20551207	1,745
1236	UNITED KINGDOM GILT 4.250% 20110307	217,289,933
1237	UNITED KINGDOM GILT 5.000% 20180307	8,216,252
1238	UNITED KINGDOM GILT 8.000% 20130927	40,027,869
1239	ANTHRACITE RATED INVESTMENTS JERSEY LTD 1.200% 20130426 SERIES# EMTN	20,981
1240	ANTHRACITE INVESTMENTS CAYMAN LTD 0.000% 20090526 SERIES# CGIC EMTN	239,288
1241	ANTHRACITE RATED INVESTMENTS JERSEY LTD 1.200% 20130426 SERIES# EMTN	492,707
1242	ANTHRACITE RATED INVESTMENTS JERSEY LTD 1.200% 20130426 SERIES# EMTn EMTN	57,488
1243	NETHERLANDS GOVERNMENT BOND 7.500% 20230115	431
1244	FINLAND GOVERNMENT BOND 5.000% 20090425	258
1245	UNITED KINGDOM GILT 8.000% 20210607	51,674,698
1246	HELLENIC REPUBLIC GOVERNMENT BOND 5.250% 20120518	392
1247	FRANCE GOVERNMENT BOND OAT 5.000% 20111025	634
1248	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	23,239,625

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	P	Q
1201	0183	Govies
1202	0183	Govies
1203	0183	Govies
1204	0183	Govies
1205	0183	Govies
1206	0183	Govies
1207	0183	Govies
1208	0183	Govies
1209	0183	Govies
1210	0183	Govies
1211	0183	Govies
1212	0183	Govies
1213	0183	Govies
1214	0183	Govies
1215	0183	Govies
1216	0183	Govies
1217	0183	Govies
1218	0183	Govies
1219	0183	Govies
1220	0183	Govies
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1229	0183	Govies
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1231	0183	Govies
1232	0183	Govies
1233	0183	Govies
1234	0183	Govies
1235	0183	Govies
1236	0183	Govies
1237	0183	Govies
1238	0183	Govies
1239	0183	Corporates
1240	0061	Corporates
1241	0061	Corporates
1242	0061	Corporates
1243	0059	Govies
1244	0059	Govies
1245	0059	Govies
1246	0059	Govies
1247	0059	Govies
1248	0059	Govies

	A		B	C
1249	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1250	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1251	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1252	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1253	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1254	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1255	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1256	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1257	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1258	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1259	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1260	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1261	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1262	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1269	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1270	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1271	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1272	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1273	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1274	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1275	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1276	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1277	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1278	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1279	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1280	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1281	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1283	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1289	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1290	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1291	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1292	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1293	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1294	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1295	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1296	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

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LBEX-DOCID 3219746

	D	E	F	G	H	I
1249	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1250	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1251	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1252	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1253	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1254	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1255	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1256	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1257	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1258	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1259	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1260	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1261	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1262	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1263	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1264	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1265	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1266	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1267	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1268	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1269	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1270	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1271	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1272	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1273	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1274	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1275	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1276	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1277	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1278	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1279	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
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1281	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1282	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
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1284	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
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1288	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
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1290	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1291	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1292	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1293	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1294	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1295	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1296	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050

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LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	J	K	L	M
1249	078002CC4	INDEX 2 198 BONDS	014105647	DE0001135192
1250	078002CC4	INDEX 2 198 BONDS	014343230	NL0000102671
1251	078002CC4	INDEX 2 198 BONDS	042529PB7	FR0000571218
1252	078002CC4	INDEX 2 198 BONDS	103559316	AT0000384938
1253	078002CC4	INDEX 2 198 BONDS	110820750	FI0001005167
1254	078002CC4	INDEX 2 198 BONDS	113513501	DE0001135135
1255	078002CC4	INDEX 2 198 BONDS	113515001	DE0001135150
1256	078002CC4	INDEX 2 198 BONDS	113517601	DE0001135176
1257	078002CC4	INDEX 2 198 BONDS	115861841	FI0001005407
1258	078002CC4	INDEX 2 198 BONDS	116857533	IE0006857530
1259	078002CC4	INDEX 2 198 BONDS	124015496	GR0124015497
1260	078002CC4	INDEX 2 198 BONDS	171221534	PTOTECOE0011
1261	078002CC4	INDEX 2 198 BONDS	181324195	AT0000384748
1262	078002CC4	INDEX 2 198 BONDS	190510GB7	GR0124011454
1263	078002CC4	INDEX 2 198 BONDS	1AT080180	AT0000385992
1264	078002CC4	INDEX 2 198 BONDS	1AT113320	AT0000A06P24
1265	078002CC4	INDEX 2 198 BONDS	1AT284311	AT0000386115
1266	078002CC4	INDEX 2 198 BONDS	1AT540365	AT0000A011T9
1267	078002CC4	INDEX 2 198 BONDS	1AT791661	AT0000A04967
1268	078002CC4	INDEX 2 198 BONDS	1BE305490	BE0000306150
1269	078002CC4	INDEX 2 198 BONDS	1DE064119	DE0001135226
1270	078002CC4	INDEX 2 198 BONDS	1DE135398	DE0001141513
1271	078002CC4	INDEX 2 198 BONDS	1DE138434	DE0001141448
1272	078002CC4	INDEX 2 198 BONDS	1DE258265	DE0001135267
1273	078002CC4	INDEX 2 198 BONDS	1DE803029	DE0001135325
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1275	078002CC4	INDEX 2 198 BONDS	1ES791672	ES00000120L4
1276	078002CC4	INDEX 2 198 BONDS	1FR072006	FR0010517417
1277	078002CC4	INDEX 2 198 BONDS	1FR292265	FR0010163543
1278	078002CC4	INDEX 2 198 BONDS	1FR352721	FR0010216481
1279	078002CC4	INDEX 2 198 BONDS	1FR456522	FR0010288357
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1282	078002CC4	INDEX 2 198 BONDS	1GB102030	GB0033280339
1283	078002CC4	INDEX 2 198 BONDS	1GB161507	GB00B00NY175
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1289	078002CC4	INDEX 2 198 BONDS	1IE050638	IE0031256328
1290	078002CC4	INDEX 2 198 BONDS	1IE213632	IE00B28HXX02
1291	078002CC4	INDEX 2 198 BONDS	1IT099480	IT0003535157
1292	078002CC4	INDEX 2 198 BONDS	1IT150051	IT0003644769
1293	078002CC4	INDEX 2 198 BONDS	1IT196773	IT0004284334
1294	078002CC4	INDEX 2 198 BONDS	1IT212984	IT0004286966
1295	078002CC4	INDEX 2 198 BONDS	1IT392729	IT0003934657
1296	078002CC4	INDEX 2 198 BONDS	1IT830785	IT0004196918

	N	O
1249	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120104 SERIES# 02	1,095
1250	NETHERLANDS GOVERNMENT BOND 5.000% 20120715	577
1251	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	585
1252	AUSTRIA GOVERNMENT BOND 5.500% 20100115 SERIES# 99 4	449
1253	FINLAND GOVERNMENT BOND 5.750% 20110223	304
1254	BUNDESREPUBLIK DEUTSCHLAND 5.375% 20100104 SERIES# 99	832
1255	BUNDESREPUBLIK DEUTSCHLAND 5.250% 20100704 SERIES# 00	735
1256	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	735
1257	FINLAND GOVERNMENT BOND 5.375% 20130704	300
1258	IRELAND GOVERNMENT 4.600% 20160418	256
1259	HELLENIC REPUBLIC GOVERNMENT BOND 5.350% 20110518 SERIES# 10YR	321
1260	PORTUGAL OT'S-OBRIG DO TESOURO 3.950% 20090715 SERIES# JULY	222
1261	AUSTRIA GOVERNMENT BOND 4.125% 20140115	51
1262	HELLENIC REPUBLIC GOVERNMENT BOND 6.000% 20100519	451
1263	AUSTRIA GOVERNMENT BOND 3.800% 20131020 SERIES# EMTN 144A	205
1264	AUSTRIA GOVERNMENT BOND 4.300% 20170915	200
1265	AUSTRIA GOVERNMENT BOND 3.900% 20200715	258
1266	AUSTRIA GOVERNMENT BOND 4.000% 20160915 SERIES# EMTN 144A	359
1267	AUSTRIA GOVERNMENT BOND 4.150% 20370315 144A	222
1268	BELGIUM GOVERNMENT BOND 3.750% 20150928 SERIES# 46	393
1269	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	499
1270	BUNDESOBLIGATION 4.250% 20121012 SERIES# 151	237
1271	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	543
1272	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20150104 SERIES# 04	452
1273	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20390704 SERIES# 07	35
1274	BUNDESOBLIGATION 4.000% 20120413 SERIES# 150	157
1275	SPAIN GOVERNMENT BOND 3.900% 20121031	297
1276	FRANCE GOVERNMENT BOND OAT 4.250% 20171025	251
1277	FRANCE GOVERNMENT BOND OAT 3.500% 20150425	528
1278	FRANCE GOVERNMENT BOND OAT 3.000% 20151025	486
1279	FRANCE GOVERNMENT BOND OAT 3.250% 20160425	604
1280	FRANCE GOVERNMENT BOND OAT 4.000% 20381025	223
1281	FRANCE GOVERNMENT BOND OAT 3.750% 20170425	696
1282	UNITED KINGDOM GILT 4.750% 20150907	38,703,809
1283	UNITED KINGDOM GILT 4.750% 20381207	15,817,861
1284	HELLENIC REPUBLIC GOVERNMENT BOND 4.600% 20130520	341
1285	HELLENIC REPUBLIC GOVERNMENT BOND 3.600% 20160720 SERIES# 10YR	259
1286	HELLENIC REPUBLIC GOVERNMENT BOND 3.400% 20090621 SERIES# 3YR	163
1287	HELLENIC REPUBLIC GOVERNMENT BOND 3.900% 20110820 SERIES# 5YR	217
1288	HELLENIC REPUBLIC GOVERNMENT BOND 4.700% 20240320 SERIES# 15YR	304
1289	IRELAND GOVERNMENT 5.000% 20130418	282
1290	IRELAND GOVERNMENT 4.500% 20181018	251
1291	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	4,077,700
1292	ITALY BUONI POLIENNALI DEL TESORO 4.500% 20200201	6,572,533
1293	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20121015	105
1294	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20390801	217
1295	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	10,948,659
1296	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20100301	438

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1249	0059	Govies
1250	0059	Govies
1251	0059	Govies
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1295	0059	Govies
1296	0059	Govies

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1297	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1298	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1299	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1300	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1301	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	D	E	F	G	H	I
1297	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1298	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1299	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1300	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1301	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
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1304	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
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1344	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050

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LEHMAN BROTHERS HOLDINGS, INC.

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	J	K	L	M
1297	078002CC4	INDEX 2 198 BONDS	1IT871839	IT0004220627
1298	078002CC4	INDEX 2 198 BONDS	1IT974419	IT0004254352
1299	078002CC4	INDEX 2 198 BONDS	1NL085502	NL0000102101
1300	078002CC4	INDEX 2 198 BONDS	1PT108160	PTOTE1OE0019
1301	078002CC4	INDEX 2 198 BONDS	1PT404460	PTOTE4OE0040
1302	078002CC4	INDEX 2 198 BONDS	1PT648595	PTOTE6OE0006
1303	078002CC4	INDEX 2 198 BONDS	250410OA0	FR0000186603
1304	078002CC4	INDEX 2 198 BONDS	251032OT0	FR0000187635
1305	078002CC4	INDEX 2 198 BONDS	385356001	AT0000385356
1306	078002CC4	INDEX 2 198 BONDS	508387776	BE0000298076
1307	078002CC4	INDEX 2 198 BONDS	8887776B0	IT0001174611
1308	078002CC4	INDEX 2 198 BONDS	9000429B3	XS0030553530
1309	078002CC4	INDEX 2 198 BONDS	9008940B8	NL0000102192
1310	078002CC4	INDEX 2 198 BONDS	942543588	NL0000102317
1311	078002CC4	INDEX 2 198 BONDS	9902309B1	FR0000570731
1312	078002CC4	INDEX 2 198 BONDS	9999900B0	DE0001134922
1313	078002FH0	INDEX HEDGE BONDS	0005190B9	NL0000102077
1314	078002FH0	INDEX HEDGE BONDS	0009542B5	FI0001004822
1315	078002FH0	INDEX HEDGE BONDS	0016996D4	GR0124018525
1316	078002FH0	INDEX HEDGE BONDS	006677991	FR0000187874
1317	078002FH0	INDEX HEDGE BONDS	010531BT7	IT0001444378
1318	078002FH0	INDEX HEDGE BONDS	014105647	DE0001135192
1319	078002FH0	INDEX HEDGE BONDS	014343230	NL0000102671
1320	078002FH0	INDEX HEDGE BONDS	042529PB7	FR0000571218
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1322	078002FH0	INDEX HEDGE BONDS	110820750	FI0001005167
1323	078002FH0	INDEX HEDGE BONDS	113513501	DE0001135135
1324	078002FH0	INDEX HEDGE BONDS	113515001	DE0001135150
1325	078002FH0	INDEX HEDGE BONDS	113517601	DE0001135176
1326	078002FH0	INDEX HEDGE BONDS	115861841	FI0001005407
1327	078002FH0	INDEX HEDGE BONDS	116857533	IE0006857530
1328	078002FH0	INDEX HEDGE BONDS	124015496	GR0124015497
1329	078002FH0	INDEX HEDGE BONDS	171221534	PTOTECOE0011
1330	078002FH0	INDEX HEDGE BONDS	181324195	AT0000384748
1331	078002FH0	INDEX HEDGE BONDS	190510GB7	GR0124011454
1332	078002FH0	INDEX HEDGE BONDS	1AT080180	AT0000385992
1333	078002FH0	INDEX HEDGE BONDS	1AT113320	AT0000A06P24
1334	078002FH0	INDEX HEDGE BONDS	1AT284311	AT0000386115
1335	078002FH0	INDEX HEDGE BONDS	1AT540365	AT0000A011T9
1336	078002FH0	INDEX HEDGE BONDS	1AT791661	AT0000A04967
1337	078002FH0	INDEX HEDGE BONDS	1BE305490	BE0000306150
1338	078002FH0	INDEX HEDGE BONDS	1DE064119	DE0001135226
1339	078002FH0	INDEX HEDGE BONDS	1DE135398	DE0001141513
1340	078002FH0	INDEX HEDGE BONDS	1DE138434	DE0001141448
1341	078002FH0	INDEX HEDGE BONDS	1DE258265	DE0001135267
1342	078002FH0	INDEX HEDGE BONDS	1DE803029	DE0001135325
1343	078002FH0	INDEX HEDGE BONDS	1DE857686	DE0001141505
1344	078002FH0	INDEX HEDGE BONDS	1ES791672	ES00000120L4

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1297	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20120415	539
1298	ITALY BUONI POLIENNALI DEL TESORO 4.500% 20100801	478
1299	NETHERLANDS GOVERNMENT BOND 2.750% 20090115	266
1300	PORTUGAL OT'S-OBRIG DO TESOURO 4.375% 20140616 SERIES# JUN	206
1301	PORTUGAL OT'S-OBRIG DO TESOURO 3.200% 20110415	71
1302	PORTUGAL GOVERNMENT INTERNATIONAL BOND 4.200% 20161015	195
1303	FRANCE GOVERNMENT BOND OAT 5.500% 20100425	595
1304	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	994
1305	AUSTRIA GOVERNMENT BOND 5.000% 20120715 144A	472
1306	BELGIUM GOVERNMENT BOND 5.000% 20120928 SERIES# 38	466
1307	ITALY BUONI POLIENNALI DEL TESORO 6.500% 20271101	17,312,218
1308	ITALY GOVERNMENT INTERNATIONAL BOND 9.250% 20110307	218
1309	NETHERLANDS GOVERNMENT BOND 7.500% 20100415	38
1310	NETHERLANDS GOVERNMENT BOND 5.500% 20280115	453
1311	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	1,182
1312	BUNDESREPUBLIK DEUTSCHLAND 6.250% 20240104 SERIES# 94	547
1313	NETHERLANDS GOVERNMENT BOND 7.500% 20230115	45,929
1314	FINLAND GOVERNMENT BOND 5.000% 20090425	18,947
1315	HELLENIC REPUBLIC GOVERNMENT BOND 5.250% 20120518	25,712
1316	FRANCE GOVERNMENT BOND OAT 5.000% 20111025	7,820
1317	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	16,152
1318	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120104 SERIES# 02	120,865
1319	NETHERLANDS GOVERNMENT BOND 5.000% 20120715	26,740
1320	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	42,878
1321	AUSTRIA GOVERNMENT BOND 5.500% 20100115 SERIES# 99 4	47,843
1322	FINLAND GOVERNMENT BOND 5.750% 20110223	28,440
1323	BUNDESREPUBLIK DEUTSCHLAND 5.375% 20100104 SERIES# 99	91,803
1324	BUNDESREPUBLIK DEUTSCHLAND 5.250% 20100704 SERIES# 00	36,763
1325	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	81,070
1326	FINLAND GOVERNMENT BOND 5.375% 20130704	14,977
1327	IRELAND GOVERNMENT 4.600% 20160418	19,334
1328	HELLENIC REPUBLIC GOVERNMENT BOND 5.350% 20110518 SERIES# 10YR	21,080
1329	PORTUGAL OT'S-OBRIG DO TESOURO 3.950% 20090715 SERIES# JULY	10,285
1330	AUSTRIA GOVERNMENT BOND 4.125% 20140115	5,414
1331	HELLENIC REPUBLIC GOVERNMENT BOND 6.000% 20100519	29,442
1332	AUSTRIA GOVERNMENT BOND 3.800% 20131020 SERIES# EMTN 144A	2,863
1333	AUSTRIA GOVERNMENT BOND 4.300% 20170915	5,126
1334	AUSTRIA GOVERNMENT BOND 3.900% 20200715	11,969
1335	AUSTRIA GOVERNMENT BOND 4.000% 20160915 SERIES# EMTN 144A	9,223
1336	AUSTRIA GOVERNMENT BOND 4.150% 20370315 144A	19,283
1337	BELGIUM GOVERNMENT BOND 3.750% 20150928 SERIES# 46	8,392
1338	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	24,932
1339	BUNDESOBLIGATION 4.250% 20121012 SERIES# 151	5,056
1340	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	41,296
1341	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20150104 SERIES# 04	49,922
1342	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20390704 SERIES# 07	3,626
1343	BUNDESOBLIGATION 4.000% 20120413 SERIES# 150	12,914
1344	SPAIN GOVERNMENT BOND 3.900% 20121031	3,068

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1297	0059	Govies
1298	0059	Govies
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1302	0059	Govies
1303	0059	Govies
1304	0059	Govies
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1345	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1346	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1347	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1348	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1349	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1350	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1351	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1352	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1353	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1356	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1370	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1371	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1372	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1373	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1374	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1375	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1376	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1379	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1380	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1381	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1382	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1383	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1384	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1385	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1386	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1387	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1388	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1389	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1390	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1391	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1392	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

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	D	E	F	G	H	I
1345	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1346	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1347	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1348	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1349	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1350	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1351	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1352	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1353	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1354	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1355	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1356	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1357	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1358	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1359	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1360	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1361	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1362	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1363	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1364	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1365	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1366	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1367	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1368	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1369	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1370	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1371	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1372	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1373	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1374	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1375	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1376	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1377	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1378	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1379	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050
1380	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1381	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1382	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1383	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1384	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1385	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1386	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1387	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1388	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1389	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1390	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1391	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1392	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395

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	J	K	L	M
1345	078002FH0	INDEX HEDGE BONDS	1FR072006	FR0010517417
1346	078002FH0	INDEX HEDGE BONDS	1FR292265	FR0010163543
1347	078002FH0	INDEX HEDGE BONDS	1FR352721	FR0010216481
1348	078002FH0	INDEX HEDGE BONDS	1FR456522	FR0010288357
1349	078002FH0	INDEX HEDGE BONDS	1FR677697	FR0010371401
1350	078002FH0	INDEX HEDGE BONDS	1FR785789	FR0010415331
1351	078002FH0	INDEX HEDGE BONDS	1GR061171	GR0124021552
1352	078002FH0	INDEX HEDGE BONDS	1GR444633	GR0124028623
1353	078002FH0	INDEX HEDGE BONDS	1GR509070	GR0110018208
1354	078002FH0	INDEX HEDGE BONDS	1GR558465	GR0114019442
1355	078002FH0	INDEX HEDGE BONDS	1GR907951	GR0133003161
1356	078002FH0	INDEX HEDGE BONDS	1IE050638	IE0031256328
1357	078002FH0	INDEX HEDGE BONDS	1IE213632	IE00B28HXX02
1358	078002FH0	INDEX HEDGE BONDS	1IT099480	IT0003535157
1359	078002FH0	INDEX HEDGE BONDS	1IT150051	IT0003644769
1360	078002FH0	INDEX HEDGE BONDS	1IT196773	IT0004284334
1361	078002FH0	INDEX HEDGE BONDS	1IT212984	IT0004286966
1362	078002FH0	INDEX HEDGE BONDS	1IT392729	IT0003934657
1363	078002FH0	INDEX HEDGE BONDS	1IT830785	IT0004196918
1364	078002FH0	INDEX HEDGE BONDS	1IT871839	IT0004220627
1365	078002FH0	INDEX HEDGE BONDS	1IT974419	IT0004254352
1366	078002FH0	INDEX HEDGE BONDS	1NL085502	NL0000102101
1367	078002FH0	INDEX HEDGE BONDS	1PT108160	PTOTE1OE0019
1368	078002FH0	INDEX HEDGE BONDS	1PT404460	PTOTE4OE0040
1369	078002FH0	INDEX HEDGE BONDS	1PT648595	PTOTE6OE0006
1370	078002FH0	INDEX HEDGE BONDS	250410OA0	FR0000186603
1371	078002FH0	INDEX HEDGE BONDS	251032OT0	FR0000187635
1372	078002FH0	INDEX HEDGE BONDS	385356001	AT0000385356
1373	078002FH0	INDEX HEDGE BONDS	508387776	BE0000298076
1374	078002FH0	INDEX HEDGE BONDS	8887776B0	IT0001174611
1375	078002FH0	INDEX HEDGE BONDS	9000429B3	XS0030553530
1376	078002FH0	INDEX HEDGE BONDS	9008940B8	NL0000102192
1377	078002FH0	INDEX HEDGE BONDS	942543588	NL0000102317
1378	078002FH0	INDEX HEDGE BONDS	9902309B1	FR0000570731
1379	078002FH0	INDEX HEDGE BONDS	9999900B0	DE0001134922
1380	072004YY4	EUR SECOND (460)	0009001E0	XS0094744710
1381	072004YY4	EUR SECOND (460)	0012023B4	XS0092326304
1382	072004YY4	EUR SECOND (460)	008362022	XS0083620251
1383	072004YY4	EUR SECOND (460)	008439952	IT0006521139
1384	072004YY4	EUR SECOND (460)	009215351	XS0092153443
1385	072004YY4	EUR SECOND (460)	009370925	XS0093709276
1386	072004YY4	EUR SECOND (460)	009417742	XS0094177457
1387	072004YY4	EUR SECOND (460)	109153916	XS0091539188
1388	072004YY4	EUR SECOND (460)	1C0984511	XS0094666574
1389	072004YY4	EUR SECOND (460)	1DE243341	XS0203702112
1390	072004YY4	EUR SECOND (460)	1DE296521	XS0212997745
1391	072004YY4	EUR SECOND (460)	1DE335519	XS0220993454
1392	072004YY4	EUR SECOND (460)	1DE352902	XS0224440189

	N	O
1345	FRANCE GOVERNMENT BOND OAT 4.250% 20171025	3,091
1346	FRANCE GOVERNMENT BOND OAT 3.500% 20150425	38,756
1347	FRANCE GOVERNMENT BOND OAT 3.000% 20151025	5,997
1348	FRANCE GOVERNMENT BOND OAT 3.250% 20160425	44,315
1349	FRANCE GOVERNMENT BOND OAT 4.000% 20381025	2,745
1350	FRANCE GOVERNMENT BOND OAT 3.750% 20170425	51,060
1351	HELLENIC REPUBLIC GOVERNMENT BOND 4.600% 20130520	22,162
1352	HELLENIC REPUBLIC GOVERNMENT BOND 3.600% 20160720 SERIES# 10YR	11,590
1353	HELLENIC REPUBLIC GOVERNMENT BOND 3.400% 20090621 SERIES# 3YR	8,874
1354	HELLENIC REPUBLIC GOVERNMENT BOND 3.900% 20110820 SERIES# 5YR	7,462
1355	HELLENIC REPUBLIC GOVERNMENT BOND 4.700% 20240320 SERIES# 15YR	18,742
1356	IRELAND GOVERNMENT 5.000% 20130418	21,306
1357	IRELAND GOVERNMENT 4.500% 20181018	3,260
1358	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	12,367
1359	ITALY BUONI POLIENNALI DEL TESORO 4.500% 20200201	18,477
1360	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20121015	1,645
1361	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20390801	8,844
1362	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	31,106
1363	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20100301	13,292
1364	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20120415	8,440
1365	ITALY BUONI POLIENNALI DEL TESORO 4.500% 20100801	19,441
1366	NETHERLANDS GOVERNMENT BOND 2.750% 20090115	28,320
1367	PORTUGAL OT'S-OBRIG DO TESOURO 4.375% 20140616 SERIES# JUN	11,537
1368	PORTUGAL OT'S-OBRIG DO TESOURO 3.200% 20110415	5,459
1369	PORTUGAL GOVERNMENT INTERNATIONAL BOND 4.200% 20161015	3,056
1370	FRANCE GOVERNMENT BOND OAT 5.500% 20100425	43,629
1371	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	12,256
1372	AUSTRIA GOVERNMENT BOND 5.000% 20120715 144A	21,886
1373	BELGIUM GOVERNMENT BOND 5.000% 20120928 SERIES# 38	9,936
1374	ITALY BUONI POLIENNALI DEL TESORO 6.500% 20271101	11,826
1375	ITALY GOVERNMENT INTERNATIONAL BOND 9.250% 20110307	19,217
1376	NETHERLANDS GOVERNMENT BOND 7.500% 20100415	2,926
1377	NETHERLANDS GOVERNMENT BOND 5.500% 20280115	48,314
1378	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	86,656
1379	BUNDESREPUBLIK DEUTSCHLAND 6.250% 20240104 SERIES# 94	60,299
1380	ABBEY NATIONAL TREASURY SERVICES PLC/LON VARIABLE RATE BOND 20190301	779,113
1381	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20131202 SERIES# EMTN	296,847
1382	EBRD-EUROPEAN BANK RECON & DEV VARIABLE RATE BOND 20130130 SERIES# EMTN	232,319
1383	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20130205	1,429
1384	INTER-AMERICAN DEVELOPMENT BANK VARIABLE RATE BOND 20131125 SERIES# EMTN	188,260
1385	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20190129 SERIES# EMTN	5,031
1386	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20140224 SERIES# EMTN	38,145
1387	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20181105 SERIES# EMTN	29,982
1388	INTER-AMERICAN DEVELOPMENT BANK VARIABLE RATE BOND 20140303 SERIES# EMTN	30,703
1389	BAYERISCHE LANDESBANK VARIABLE RATE BOND 20141118 SERIES# EMTN	328,482
1390	KREDITANSTALT FUER WIEDERAUFBAU STEPPED CPN 3.300% 20150302 SERIES# EMTN	138,498
1391	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20200622 SERIES# EMTN	20,940
1392	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20200729 SERIES# EMTN	88,988

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	P	Q
1345	0059	Govies
1346	0059	Govies
1347	0059	Govies
1348	0059	Govies
1349	0059	Govies
1350	0059	Govies
1351	0059	Govies
1352	0059	Govies
1353	0059	Govies
1354	0059	Govies
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1356	0059	Govies
1357	0059	Govies
1358	0059	Govies
1359	0059	Govies
1360	0059	Govies
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1366	0059	Govies
1367	0059	Govies
1368	0059	Govies
1369	0059	Govies
1370	0059	Govies
1371	0059	Govies
1372	0059	Govies
1373	0059	Govies
1374	0059	Govies
1375	0059	Corporates
1376	0059	Govies
1377	0059	Govies
1378	0059	Govies
1379	0059	Govies
1380	0183	Corporates
1381	0183	Corporates
1382	0183	Corporates
1383	0183	Govies
1384	0183	Corporates
1385	0183	Corporates
1386	0183	Corporates
1387	0183	Corporates
1388	0183	Corporates
1389	0183	Corporates
1390	0183	Corporates
1391	0183	Corporates
1392	0183	Corporates

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1393	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1394	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1395	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1396	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1397	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1398	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1399	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1400	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1401	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1402	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1403	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1404	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1405	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1406	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1407	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1409	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1421	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1422	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1423	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1433	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1435	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1437	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1438	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1439	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1440	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

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	D	E	F	G	H	I
1393	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1394	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1395	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1396	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1397	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1398	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
1399	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395
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1415	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382
1416	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382
1417	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382
1418	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382
1419	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382
1420	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382
1421	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382
1422	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382
1423	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382
1424	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382
1425	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382
1426	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382
1427	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399
1428	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399
1429	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399
1430	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399
1431	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399
1432	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399
1433	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399
1434	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399
1435	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399
1436	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399
1437	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399
1438	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1439	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1440	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843

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	J	K	L	M
1393	072004YY4	EUR SECOND (460)	1DE508933	DE000EH0EDN5
1394	072004YY4	EUR SECOND (460)	1GB416984	XS0211568331
1395	072004YY4	EUR SECOND (460)	1GR514245	XS0223870907
1396	072004YY4	EUR SECOND (460)	1LU317750	XS0217335396
1397	072004YY4	EUR SECOND (460)	1LU326801	XS0219070652
1398	072004YY4	EUR SECOND (460)	1LU335539	XS0221015794
1399	072004YY4	EUR SECOND (460)	1NL334397	XS0220777915
1400	072004YY4	EUR SECOND (460)	1NL344651	XS0223009894
1401	072004YY4	EUR SECOND (460)	2450928N4	XS0055418080
1402	072004YY4	EUR SECOND (460)	2450928V6	XS0055421977
1403	072004YY4	EUR SECOND (460)	665432BB8	XS0091301282
1404	072004YY4	EUR SECOND (460)	859163685	XS0085916368
1405	072004YY4	EUR SECOND (460)	879430890	XS0087943089
1406	072004YY4	EUR SECOND (460)	881855084	XS0088185508
1407	072004YY4	EUR SECOND (460)	9993703C1	XS0093845450
1408	072004YY4	EUR SECOND (460)	999874BB1	XS0092205938
1409	072004YY4	EUR SECOND (460)	9999247E7	XS0095003249
1410	072004YY4	EUR SECOND (460)	9999886D5	XS0094498333
1411	072006Y94	40382 144 SUMM	042529PB7	FR0000571218
1412	072006Y94	40382 144 SUMM	1DE223301	DE0001030518
1413	072006Y94	40382 144 SUMM	1DE505814	DE0001030500
1414	072006Y94	40382 144 SUMM	1FR063385	FR0000188955
1415	072006Y94	40382 144 SUMM	1FR201522	FR0010094375
1416	072006Y94	40382 144 SUMM	1FR292265	FR0010163543
1417	072006Y94	40382 144 SUMM	1FR456522	FR0010288357
1418	072006Y94	40382 144 SUMM	1FR540333	FR0108664055
1419	072006Y94	40382 144 SUMM	1FR677697	FR0010371401
1420	072006Y94	40382 144 SUMM	1FR785789	FR0010415331
1421	072006Y94	40382 144 SUMM	1FR840683	FR0010447367
1422	072006Y94	40382 144 SUMM	1GR105762	GR0338001531
1423	072006Y94	40382 144 SUMM	1IT098052	IT0003532915
1424	072006Y94	40382 144 SUMM	1IT099480	IT0003535157
1425	072006Y94	40382 144 SUMM	1IT597897	IT0004085210
1426	072006Y94	40382 144 SUMM	1IT858893	IT0004216351
1427	071005CD2	40399 140 ITS	001071661	GB0009036715
1428	071005CD2	40399 140 ITS	001072784	GB0009081828
1429	071005CD2	40399 140 ITS	0725GILT0	GB0030880693
1430	071005CD2	40399 140 ITS	1GB332306	GB00B06YGN05
1431	071005CD2	40399 140 ITS	1GB823312	GB00B1L6W962
1432	071005CD2	40399 140 ITS	2GB000274	GB0031790826
1433	071005CD2	40399 140 ITS	578321515	GB0002404191
1434	071005CD2	40399 140 ITS	9107701B2	GB0008921883
1435	072004NW0	INFLATION SEC	1DE105417	XS0178777552
1436	072004NW0	INFLATION SEC	1GB194169	XS0193367439
1437	072004NW0	INFLATION SEC	1SN095987	XS0175913044
1438	074008244	ITALIAN LIRA #1	042529PB7	FR0000571218
1439	074008244	ITALIAN LIRA #1	1DE064119	DE0001135226
1440	074008244	ITALIAN LIRA #1	1DE505814	DE0001030500

	N	O
1393	EUROHYPO AG STEPPED CPN 4.000% 20160406 SERIES# EMTN	38,689
1394	BANK OF SCOTLAND PLC VARIABLE RATE BOND 20350207 SERIES# EMTN	51,144
1395	HELLENIC REPUBLIC GOVERNMENT INTERNATION VARIABLE RATE BOND 20240707 SERIES# EMTN	103,583
1396	FORTIS BANQUE LUXEMBOURG SA VARIABLE RATE BOND 20150505 SERIES# EMTN	69,425
1397	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20200520 SERIES# EMTN	101,805
1398	DEXIA BANQUE INTERNATIONALE A LUXEMBOURG VARIABLE RATE BOND 20080623 SERIES# EMTN	506,950
1399	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20200610 SERIES# EMTN	91,300
1400	ABN AMRO BANK NV VARIABLE RATE BOND 20350629 SERIES# EMTN	1,494
1401	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20110327	81,826
1402	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20150327	148,943
1403	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20201014 SERIES# EMTN	57,400
1404	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20130429 SERIES# EMTN	830,389
1405	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20100629 SERIES# EMTN	670,887
1406	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20130702 SERIES# EMTN	218,926
1407	COUNCIL OF EUROPE DEVELOPMENT BANK VARIABLE RATE BOND 20190201 SERIES# EMTN	73,630
1408	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20181203 SERIES# EMTN	199,858
1409	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20190315 SERIES# EMTN	1,016,519
1410	EBRD-EUROPEAN BANK RECON & DEV VARIABLE RATE BOND 20190219 SERIES# EMTN	2,389
1411	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	27,852,359
1412	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	115,964,684
1413	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	76,014,283
1414	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	68,661,551
1415	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	72,196,000
1416	FRANCE GOVERNMENT BOND OAT 3.500% 20150425	7,512,721
1417	FRANCE GOVERNMENT BOND OAT 3.250% 20160425	4,410,948
1418	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	44,271,818
1419	FRANCE GOVERNMENT BOND OAT 4.000% 20381025	18,762,826
1420	FRANCE GOVERNMENT BOND OAT 3.750% 20170425	30,392,187
1421	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	28,070,939
1422	HELLENIC REPUBLIC GOVERNMENT BOND 2.900% 20250725 SERIES# HICP	35,854,659
1423	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	6,669,014
1424	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	3,755,791
1425	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	2,308,663
1426	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	47,064,867
1427	UNITED KINGDOM GILT INFLATION LINKED 5.809% 20130816 SERIES# 8MO	61,036,571
1428	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20200416 SERIES# 8MO	59,619,968
1429	UNITED KINGDOM GILT 5.000% 20250307	35,076,463
1430	UNITED KINGDOM GILT 4.250% 20551207	12,097,475
1431	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371122 SERIES# 3MO	22,430,966
1432	UNITED KINGDOM GILT INFLATION LINKED 2.375% 20350126 SERIES# 8MO	129,501,477
1433	UNITED KINGDOM GILT 6.000% 20281207	37,937,037
1434	UNITED KINGDOM GILT 8.000% 20130927	579,790
1435	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20151124 SERIES# CPI EMTN	497,110
1436	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20110607 SERIES# CPI EMTN	154,822
1437	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20101001 SERIES# CPI EMTN	19,637
1438	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	44,068,391
1439	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	10,915,615
1440	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	18,188,021

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

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

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	D	E	F	G	H	I
1441	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1442	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1443	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1444	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1445	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1446	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1447	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1448	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1449	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1450	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1451	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1452	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1453	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1454	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1455	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1456	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1457	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1458	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1459	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1460	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1461	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1462	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1463	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1464	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1465	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1466	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1467	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1468	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1469	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1470	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1471	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1472	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1473	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1474	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1475	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
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1483	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1484	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1485	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1486	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1487	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1488	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391

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	J	K	L	M
1441	074008244	ITALIAN LIRA #1	1FR063385	FR0000188955
1442	074008244	ITALIAN LIRA #1	1FR133030	FR0010050559
1443	074008244	ITALIAN LIRA #1	1FR201522	FR0010094375
1444	074008244	ITALIAN LIRA #1	1FR292265	FR0010163543
1445	074008244	ITALIAN LIRA #1	1FR352721	FR0010216481
1446	074008244	ITALIAN LIRA #1	1FR456522	FR0010288357
1447	074008244	ITALIAN LIRA #1	1FR540333	FR0108664055
1448	074008244	ITALIAN LIRA #1	1FR840683	FR0010447367
1449	074008244	ITALIAN LIRA #1	1GR105762	GR0338001531
1450	074008244	ITALIAN LIRA #1	1IT098052	IT0003532915
1451	074008244	ITALIAN LIRA #1	1IT099480	IT0003535157
1452	074008244	ITALIAN LIRA #1	1IT392729	IT0003934657
1453	074008244	ITALIAN LIRA #1	1IT597897	IT0004085210
1454	074008244	ITALIAN LIRA #1	1IT805993	IT0003805998
1455	074008244	ITALIAN LIRA #1	1IT858893	IT0004216351
1456	074008244	ITALIAN LIRA #1	1IT935295	IT0004243512
1457	074008244	ITALIAN LIRA #1	251032OT0	FR0000187635
1458	074008244	ITALIAN LIRA #1	9902309B1	FR0000570731
1459	076008762	461 BOND TRADING	0009001E0	XS0094744710
1460	076008762	461 BOND TRADING	0012023B4	XS0092326304
1461	076008762	461 BOND TRADING	1AT245072	XS0204184435
1462	076008762	461 BOND TRADING	1AT318689	XS0217517829
1463	076008762	461 BOND TRADING	1AU223812	XS0199043935
1464	076008762	461 BOND TRADING	1AU224596	XS0199195958
1465	076008762	461 BOND TRADING	1AU225221	XS0199410514
1466	076008762	461 BOND TRADING	1AU233175	XS0201491247
1467	076008762	461 BOND TRADING	1AU252597	XS0205622268
1468	076008762	461 BOND TRADING	1AU264527	XS0208145515
1469	076008762	461 BOND TRADING	1DE105417	XS0178777552
1470	076008762	461 BOND TRADING	1DE159422	XS0190541101
1471	076008762	461 BOND TRADING	1DE243341	XS0203702112
1472	076008762	461 BOND TRADING	1DE251856	XS0205529489
1473	076008762	461 BOND TRADING	1DE309902	XS0215838631
1474	076008762	461 BOND TRADING	1DE352902	XS0224440189
1475	076008762	461 BOND TRADING	1GB101917	XS0177470613
1476	076008762	461 BOND TRADING	1GB194169	XS0193367439
1477	076008762	461 BOND TRADING	1GB198673	XS0194454459
1478	076008762	461 BOND TRADING	1GB230161	XS0200713625
1479	076008762	461 BOND TRADING	1GB232001	XS0201131116
1480	076008762	461 BOND TRADING	1GB238396	XS0202590195
1481	076008762	461 BOND TRADING	1GB243917	XS0203888036
1482	076008762	461 BOND TRADING	1GB260101	XS0207256560
1483	076008762	461 BOND TRADING	1GB298036	XS0213319618
1484	076008762	461 BOND TRADING	1GB299034	XS0213499410
1485	076008762	461 BOND TRADING	1GB306102	XS0215080044
1486	076008762	461 BOND TRADING	1GB307761	XS0215474254
1487	076008762	461 BOND TRADING	1GB358806	XS0225729119
1488	076008762	461 BOND TRADING	1GG124070	XS0182776897

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1441	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	792,436,896
1442	FRANCE GOVERNMENT BOND OAT 2.250% 20200725 SERIES# OATe	84,392,550
1443	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	719,354,373
1444	FRANCE GOVERNMENT BOND OAT 3.500% 20150425	74,267,916
1445	FRANCE GOVERNMENT BOND OAT 3.000% 20151025	170,020
1446	FRANCE GOVERNMENT BOND OAT 3.250% 20160425	6,237,599
1447	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	958,435,005
1448	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	506,829,811
1449	HELLENIC REPUBLIC GOVERNMENT BOND 2.900% 20250725 SERIES# HICP	4,665,321
1450	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	424,205,371
1451	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	67,781,856
1452	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	57,779,799
1453	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	126,710,016
1454	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	20,585,421
1455	ITALY BUONI POLIENNALI DEL TESORO 1.850% 20120915 SERIES# CPI	81,524,825
1456	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915 SERIES# CPI	241,537,474
1457	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	272,350,652
1458	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	200,821,313
1459	ABBEY NATIONAL TREASURY SERVICES PLC/LON VARIABLE RATE BOND 20190301	1,084,713
1460	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20131202 SERIES# EMTN	2,979,568
1461	HYPO ALPE-ADRIA-BANK INTERNATIONAL AG STEPPED CPN 4.500% 20091119 SERIES# EMTN	888,300
1462	AUSTRIA GOVERNMENT INTERNATIONAL BOND VARIABLE RATE BOND 20200427 SERIES# EMTN	1,173,073
1463	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090908 SERIES# EMTN	769,296
1464	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090903 SERIES# eMTN EMTN	773,855
1465	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090910 SERIES# EMTN	446,500
1466	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20140923 SERIES# EMtn EMTN	128,592
1467	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20091201 SERIES# EMTN	87,890
1468	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20200105 SERIES# EMTN	216,200
1469	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20151124 SERIES# CPI EMTN	923,496
1470	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20160517 SERIES# EMTN	267,288
1471	BAYERISCHE LANDESBANK VARIABLE RATE BOND 20141118 SERIES# EMTN	54,746
1472	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20101129 SERIES# EMTN	44,904
1473	KREDITANSTALT FUER WIEDERAUFBAU 2.200% 20260429 SERIES# CPI EMTN	21,080,437
1474	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20200729 SERIES# EMTN	494,378
1475	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20131016 SERIES# EMTN	752,000
1476	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20110607 SERIES# CPI EMTN	1,637,852
1477	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20110623 SERIES# EMTN	290,836
1478	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20090929 SERIES# EMTN	386,678
1479	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140927 SERIES# EMTN	83,312
1480	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20161027 SERIES# EMTN	97,154
1481	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	489,552
1482	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20091229 SERIES# EMTN	483,912
1483	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20150303 SERIES# EMTn EMTN	1,321,466
1484	BANK OF SCOTLAND PLC VARIABLE RATE BOND 20200316 SERIES# EMTN	697,297
1485	ROYAL BANK OF SCOTLAND PLC/THE FRN 20100330 SERIES# EMTN	567,328
1486	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20150414 SERIES# EMTn EMTN	260,709
1487	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200817 SERIES# EMTN	247,502
1488	HSH N FINANCE GUERNSEY LTD VARIABLE RATE BOND 20131230 SERIES# CPI EMTN	1,569,014

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1441	0059	Govies
1442	0059	Govies
1443	0059	Govies
1444	0059	Govies
1445	0059	Govies
1446	0059	Govies
1447	0059	Govies
1448	0059	Govies
1449	0059	Govies
1450	0059	Govies
1451	0059	Govies
1452	0059	Govies
1453	0059	Govies
1454	0059	Govies
1455	0059	Govies
1456	0059	Govies
1457	0059	Govies
1458	0059	Govies
1459	0183	Corporates
1460	0183	Corporates
1461	0183	Corporates
1462	0183	Corporates
1463	0183	Corporates
1464	0183	Corporates
1465	0183	Corporates
1466	0183	Corporates
1467	0183	Corporates
1468	0183	Corporates
1469	0183	Corporates
1470	0183	Corporates
1471	0183	Corporates
1472	0183	Corporates
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1488	0183	Corporates

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1489	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1490	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1491	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1492	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1493	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1494	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1495	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1496	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1497	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1498	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1499	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1500	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1501	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1502	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1531	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1532	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1533	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1534	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1535	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1536	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

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	D	E	F	G	H	I
1489	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1490	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1491	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1492	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1493	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1494	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1495	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1496	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1497	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391
1498	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649
1499	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649
1500	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649
1501	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649
1502	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1503	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1504	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1505	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1506	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1507	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1508	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1509	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1510	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1511	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1512	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1513	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1514	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1515	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1516	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1517	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1518	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1519	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1520	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1521	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213
1522	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1523	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1524	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1525	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1526	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1527	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1528	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1529	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1530	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1531	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1532	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1533	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1534	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1535	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1536	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325

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	J	K	L	M
1489	076008762	461 BOND TRADING	1IE189774	XS0192619053
1490	076008762	461 BOND TRADING	1LU154955	XS0190064419
1491	076008762	461 BOND TRADING	1LU317750	XS0217335396
1492	076008762	461 BOND TRADING	1NL195046	XS0193560355
1493	076008762	461 BOND TRADING	1NL287751	XS0211174049
1494	076008762	461 BOND TRADING	1SN095987	XS0175913044
1495	076008762	461 BOND TRADING	859163685	XS0085916368
1496	076008762	461 BOND TRADING	879430890	XS0087943089
1497	076008762	461 BOND TRADING	9999247E7	XS0095003249
1498	072008410	SYNDICATES DERIVS	1IE506753	DE0001920338
1499	072008410	SYNDICATES DERIVS	1JP223587	XS0298916304
1500	072008410	SYNDICATES DERIVS	1JP760836	JP11028416C5
1501	072008410	SYNDICATES DERIVS	1SN135460	XS0084518181
1502	071004H99	LONDON BONDS 026	1GB829376	XS0249073767
1503	071004H99	LONDON BONDS 026	1GB853947	XS0293187273
1504	074008038	DAREK GOVERNMENTS	0725GILT0	GB0030880693
1505	074008038	DAREK GOVERNMENTS	1GB003063	GB0031829509
1506	074008038	DAREK GOVERNMENTS	1GB102030	GB0033280339
1507	074008038	DAREK GOVERNMENTS	1GB332306	GB00B06YGN05
1508	074008038	DAREK GOVERNMENTS	9107701B2	GB0008921883
1509	074008046	NEW YORK ASSET SW	0010263O9	GB0009997999
1510	074008046	NEW YORK ASSET SW	0725GILT0	GB0030880693
1511	074008046	NEW YORK ASSET SW	1GB003063	GB0031829509
1512	074008046	NEW YORK ASSET SW	1GB102030	GB0033280339
1513	074008046	NEW YORK ASSET SW	1GB142515	GB00B24FF097
1514	074008046	NEW YORK ASSET SW	1GB161507	GB00B00NY175
1515	074008046	NEW YORK ASSET SW	1GB332306	GB00B06YGN05
1516	074008046	NEW YORK ASSET SW	1GB547457	GB00B128DP45
1517	074008046	NEW YORK ASSET SW	578321515	GB0002404191
1518	074008046	NEW YORK ASSET SW	9107701B2	GB0008921883
1519	078001682	LONDON GBP SWP/075	0010263O9	GB0009997999
1520	078001682	LONDON GBP SWP/075	1GB003063	GB0031829509
1521	078001682	LONDON GBP SWP/075	1GB102030	GB0033280339
1522	072004FQ2	USD SECONDARY	1AU223812	XS0199043935
1523	072004FQ2	USD SECONDARY	1AU224596	XS0199195958
1524	072004FQ2	USD SECONDARY	1AU225221	XS0199410514
1525	072004FQ2	USD SECONDARY	1AU233175	XS0201491247
1526	072004FQ2	USD SECONDARY	1AU556617	XS0255150996
1527	072004FQ2	USD SECONDARY	1FR142056	XS0187194799
1528	072004FQ2	USD SECONDARY	1FR145158	XS0187971949
1529	072004FQ2	USD SECONDARY	1GB143489	XS0187508055
1530	072004FQ2	USD SECONDARY	1GB198673	XS0194454459
1531	072004FQ2	USD SECONDARY	1GB216954	XS0197244253
1532	072004FQ2	USD SECONDARY	1GB226243	XS0199772004
1533	072004FQ2	USD SECONDARY	1GB238396	XS0202590195
1534	072004FQ2	USD SECONDARY	1GB243917	XS0203888036
1535	072004FQ2	USD SECONDARY	1GB250797	XS0205332264
1536	072004FQ2	USD SECONDARY	1GB250870	XS0205392243

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1489	DEPFA BANK PLC VARIABLE RATE BOND 20140519 SERIES# EMTN	435,281
1490	BANQUE ET CAISSE D'EPARGNE DE L'ETAT VARIABLE RATE BOND 20140430 SERIES# EMTN	232,650
1491	FORTIS BANQUE LUXEMBOURG SA VARIABLE RATE BOND 20150505 SERIES# EMTN	55,540
1492	SNS BANK NV VARIABLE RATE BOND 20100730 SERIES# EMTN	687,065
1493	RABOBANK NEDERLAND VARIABLE RATE BOND 20350222 SERIES# EMTN	985,910
1494	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20101001 SERIES# CPI EMTN	272,630
1495	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20130429 SERIES# EMTN	358,552
1496	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20100629 SERIES# EMTN	1,075,656
1497	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20190315 SERIES# EMTN	2,079,988
1498	DEPFA ACS BANK 0.750% 20080922 EMTN	3,423,035
1499	DEVELOPMENT BANK OF JAPAN SERIES# INTL 1.750% 20170317	6,946,808
1500	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 284 1.700% 20161220	954,633
1501	WORLD BK-IBRD-INTL BK REC&DEV 2.000% 20080218 SERIES# 670	1,065,623
1502	NORTHERN ROCK PLC 3.625% 20130328 SERIES# EMTN	13,214,885
1503	NORTHERN ROCK PLC 4.125% 20170327 EMTN	52,875,185
1504	UNITED KINGDOM GILT 5.000% 20250307	4,199,637
1505	UNITED KINGDOM GILT 5.000% 20140907	70,752,678
1506	UNITED KINGDOM GILT 4.750% 20150907	2,455,757
1507	UNITED KINGDOM GILT 4.250% 20551207	9,687,646
1508	UNITED KINGDOM GILT 8.000% 20130927	13,749,964
1509	UNITED KINGDOM GILT 8.000% 20210607	73,074,482
1510	UNITED KINGDOM GILT 5.000% 20250307	145,244,749
1511	UNITED KINGDOM GILT 5.000% 20140907	75,634,941
1512	UNITED KINGDOM GILT 4.750% 20150907	48,666,239
1513	UNITED KINGDOM GILT 4.750% 20301207	19,889,354
1514	UNITED KINGDOM GILT 4.750% 20381207	1,238,788
1515	UNITED KINGDOM GILT 4.250% 20551207	23,569,637
1516	UNITED KINGDOM GILT 4.250% 20461207	12,960,021
1517	UNITED KINGDOM GILT 6.000% 20281207	39,842,877
1518	UNITED KINGDOM GILT 8.000% 20130927	12,471,218
1519	UNITED KINGDOM GILT 8.000% 20210607	19,688,060
1520	UNITED KINGDOM GILT 5.000% 20140907	953,871
1521	UNITED KINGDOM GILT 4.750% 20150907	36,962,138
1522	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090908 SERIES# EMTN	87,420
1523	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090903 SERIES# eMTN EMTN	130,425
1524	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090910 SERIES# EMTN	187,530
1525	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20140923 SERIES# EMtn EMTN	34,291
1526	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20210613 SERIES# EMTN	28,200
1527	IXIS CORPORATE & INVESTMENT BANK STEPPED CPN 4.100% 20100308 SERIES# EMTN	88,642
1528	IXIS CORPORATE & INVESTMENT BANK VARIABLE RATE BOND 20100329 SERIES# EMTN	247,803
1529	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20140330 SERIES# EMTN	319,952
1530	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20110623 SERIES# EMTN	213,850
1531	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20080723 SERIES# EMTN	110,544
1532	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140909 SERIES# EMTN	64,484
1533	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20161027 SERIES# EMTN	11,430
1534	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	87,420
1535	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091117 SERIES# EMTN	27,354
1536	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20191118 SERIES# EMTN	84,600

	P	Q
1489	0183	Corporates
1490	0183	Corporates
1491	0183	Corporates
1492	0183	Corporates
1493	0183	Corporates
1494	0183	Corporates
1495	0183	Corporates
1496	0183	Corporates
1497	0183	Corporates
1498	0183	Govies
1499	0183	Corporates
1500	0183	Govies
1501	0183	Corporates
1502	0059	Corporates
1503	0059	Corporates
1504	0059	Govies
1505	0059	Govies
1506	0059	Govies
1507	0059	Govies
1508	0059	Govies
1509	0059	Govies
1510	0059	Govies
1511	0059	Govies
1512	0059	Govies
1513	0059	Govies
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1516	0059	Govies
1517	0059	Govies
1518	0059	Govies
1519	0059	Govies
1520	0059	Govies
1521	0059	Govies
1522	0183	Corporates
1523	0183	Corporates
1524	0183	Corporates
1525	0183	Corporates
1526	0183	Corporates
1527	0183	Corporates
1528	0183	Corporates
1529	0183	Corporates
1530	0183	Corporates
1531	0183	Corporates
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1533	0183	Corporates
1534	0183	Corporates
1535	0183	Corporates
1536	0183	Corporates

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	A		B	C
1537	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1538	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1539	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1540	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1541	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1542	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1543	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1544	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1545	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1546	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1547	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1548	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1549	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1550	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1551	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1552	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1553	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1554	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1555	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1556	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1557	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1558	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1559	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1560	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1561	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1562	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1563	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1564	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1565	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1566	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1567	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1568	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1569	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1570	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1571	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1572	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1573	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1574	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1575	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1576	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1577	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1578	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1579	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1580	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1581	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1582	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1583	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1584	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	D	E	F	G	H	I
1537	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1538	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1539	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1540	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1541	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1542	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1543	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1544	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1545	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1546	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1547	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1548	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1549	SUM EUROPE	ITS	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325
1550	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24527
1551	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24527
1552	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24527
1553	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1554	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1555	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1556	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1557	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1558	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1559	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1560	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1561	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1562	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1563	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1564	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1565	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1566	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1567	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1568	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1569	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1570	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1571	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1572	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1573	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1574	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1575	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1576	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1577	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1578	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1579	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1580	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1581	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1582	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1583	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1584	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817

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	J	K	L	M
1537	072004FQ2	USD SECONDARY	1GB260101	XS0207256560
1538	072004FQ2	USD SECONDARY	1GB276511	XS0210081922
1539	072004FQ2	USD SECONDARY	1GB296758	XS0213049132
1540	072004FQ2	USD SECONDARY	1GB301277	XS0214092271
1541	072004FQ2	USD SECONDARY	1GB307761	XS0215474254
1542	072004FQ2	USD SECONDARY	1GB358806	XS0225729119
1543	072004FQ2	USD SECONDARY	1GB359416	XS0225739266
1544	072004FQ2	USD SECONDARY	1GB708067	XS0272409763
1545	072004FQ2	USD SECONDARY	1IE240999	XS0203076681
1546	072004FQ2	USD SECONDARY	1IE253265	XS0205741357
1547	072004FQ2	USD SECONDARY	1IE321153	XS0218098373
1548	072004FQ2	USD SECONDARY	1LU153924	XS0189997140
1549	072004FQ2	USD SECONDARY	1LU154955	XS0190064419
1550	0720097R8	24527GBPCDSABS	1DE258265	DE0001135267
1551	0720097R8	24527GBPCDSABS	1GB146102	XS0188218183
1552	0720097R8	24527GBPCDSABS	1GB308488	GB00B058DQ55
1553	071002B81	24817SNRFINITS	1DE135398	DE0001141513
1554	071002B81	24817SNRFINITS	1GB419111	XS0237660435
1555	071002B81	24817SNRFINITS	1IE217963	XS0197508764
1556	071002B81	24817SNRFINITS	1IE551163	XS0254356057
1557	071002B81	24817SNRFINITS	1IT727262	XS0275463155
1558	071002B81	24817SNRFINITS	1IT810225	XS0283983442
1559	071002B81	24817SNRFINITS	1IT946961	XS0270748634
1560	071002B81	24817SNRFINITS	1LU385617	XS0231029868
1561	071002B81	24817SNRFINITS	1US182967	XS0191322857
1562	071002B81	24817SNRFINITS	1US253347	XS0205532947
1563	071002B81	24817SNRFINITS	1US287113	XS0211034466
1564	071002B81	24817SNRFINITS	1US292683	XS0212212012
1565	071002B81	24817SNRFINITS	1US402571	XS0234935434
1566	071002B81	24817SNRFINITS	1US670151	XS0253851280
1567	071002B81	24817SNRFINITS	1US725583	XS0274972842
1568	0720097J6	24817GBPITSFIN	1GB102030	GB0033280339
1569	0720097J6	24817GBPITSFIN	1GB161507	GB00B00NY175
1570	0720097J6	24817GBPITSFIN	1GB291213	XS0208653773
1571	0720097J6	24817GBPITSFIN	1GB308488	GB00B058DQ55
1572	0720097J6	24817GBPITSFIN	1GB400319	GB00B0LNX641
1573	0720097J6	24817GBPITSFIN	1GB860330	XS0294624373
1574	0720097J6	24817GBPITSFIN	578321515	GB0002404191
1575	0720097M9	24817GBPPITSAAA	110308053	XS0103080544
1576	0720097M9	24817GBPPITSAAA	1GB308488	GB00B058DQ55
1577	0720097M9	24817GBPPITSAAA	1GB547457	GB00B128DP45
1578	0720097M9	24817GBPPITSAAA	1GB969982	XS0179947196
1579	0720097M9	24817GBPPITSAAA	1SN189046	XS0302736219
1580	0720097M9	24817GBPPITSAAA	857275598	XS0085727559
1581	0720097X5	24817GBPITSTMT	1GB308488	GB00B058DQ55
1582	0720097X5	24817GBPITSTMT	1GB382608	XS0229306138
1583	0720097X5	24817GBPITSTMT	1GB929606	XS0306772699
1584	0720097X5	24817GBPITSTMT	1IT346873	XS0222998089

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1537	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20091229 SERIES# EMTN	65,142
1538	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20200128 SERIES# EMTN	41,830
1539	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20120308 SERIES# EMTN	88,360
1540	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20200318 SERIES# EMTN	341,826
1541	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20150414 SERIES# EMTn EMTN	42,441
1542	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200817 SERIES# EMTN	61,941
1543	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20150819 SERIES# eMTN EMTN	107,386
1544	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20161106 SERIES# EMTN	18,236
1545	BANK OF IRELAND STEPPED CPN 4.400% 20091029 SERIES# EMTN	44,650
1546	DEPFA BANK PLC VARIABLE RATE BOND 20141124 SERIES# EMTN	220,900
1547	BANK OF IRELAND VARIABLE RATE BOND 20090504 SERIES# EMTN	80,370
1548	FORTIS BANQUE LUXEMBOURG SA VARIABLE RATE BOND 20090413 SERIES# EMTN	93,060
1549	BANQUE ET CAISSE D'EPARGNE DE L'ETAT VARIABLE RATE BOND 20140430 SERIES# EMTN	93,060
1550	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20150104 SERIES# 04	388,612
1551	BRITANNIA BUILDING SOCIETY VARIABLE RATE BOND 20241202 SERIES# EMTN	91,996
1552	UNITED KINGDOM GILT 4.750% 20200307	12,452
1553	BUNDESOBLIGATION 4.250% 20121012 SERIES# 151	7,427,955
1554	STANDARD CHARTERED BANK/UNITED KINGDOM FRN 20160609 SERIES# EMTN	4,587,905
1555	GE CAPITAL EUROPEAN FUNDING FRN 20140728 SERIES# EMTN	965,120
1556	GE CAPITAL EUROPEAN FUNDING FRN 20210517 SERIES# EMTN	2,282,419
1557	BANCA ITALEASE SPA FRN 20101123 SERIES# EMTN	326,247
1558	BANCA ITALEASE SPA FRN 20100202 SERIES# EMTN	2,979,813
1559	BANCA ITALEASE SPA FRN 20101011 SERIES# emtn EMTN	3,924,885
1560	MERRILL LYNCH SA FRN 20100929 SERIES# EMTN	6,710,256
1561	SLM CORP FRN 20110426 SERIES# EMTN	8,982,434
1562	MORGAN STANLEY FRN 20100115 SERIES# EMTN	5,846,506
1563	GOLDMAN SACHS GROUP INC/THE FRN 20150202 SERIES# EMTN	9,142,637
1564	MERRILL LYNCH & CO INC FRN 20100208 SERIES# EMTN	675,670
1565	CIT GROUP INC 3.800% 20121114 SERIES# EMTN	11,236,740
1566	GOLDMAN SACHS GROUP INC/THE FRN 20110511 SERIES# EMTn EMTN	2,141,865
1567	SLM CORP FRN 20111115 SERIES# EMTN	15,140,995
1568	UNITED KINGDOM GILT 4.750% 20150907	1,497,855
1569	UNITED KINGDOM GILT 4.750% 20381207	75,248
1570	BANK OF SCOTLAND PLC 4.875% 20241220 SERIES# EMTN	473,737
1571	UNITED KINGDOM GILT 4.750% 20200307	20,365
1572	UNITED KINGDOM GILT 4.250% 20110307	672,629
1573	GLAXOSMITHKLINE CAPITAL PLC 5.250% 20420410 SERIES# EMTN	93,148
1574	UNITED KINGDOM GILT 6.000% 20281207	262,554
1575	EUROPEAN INVESTMENT BANK 6.250% 20140415	2,050,440
1576	UNITED KINGDOM GILT 4.750% 20200307	121,159
1577	UNITED KINGDOM GILT 4.250% 20461207	2,736,609
1578	CTRL SECTION 1 FINANCE PLC 5.234% 20350502 SERIES# A1	1,388,414
1579	EUROPEAN INVESTMENT BANK 5.375% 20190307 SERIES# EMTN	782,147
1580	EUROPEAN INVESTMENT BANK 6.000% 20281207	206,660
1581	UNITED KINGDOM GILT 4.750% 20200307	7,836
1582	VODAFONE GROUP PLC 4.625% 20140908 SERIES# EMTN	6,248,822
1583	BRITISH TELECOMMUNICATIONS PLC 6.375% 20370623 SERIES# EMTN	8,536,755
1584	TELECOM ITALIA 5.625% 20151229 SERIES# EMTN	8,795,304

	P	Q
1537	0183	Corporates
1538	0183	Corporates
1539	0183	Corporates
1540	0183	Corporates
1541	0183	Corporates
1542	0183	Corporates
1543	0183	Corporates
1544	0183	Corporates
1545	0183	Corporates
1546	0183	Corporates
1547	0183	Corporates
1548	0183	Corporates
1549	0183	Corporates
1550	0183	Govies
1551	0183	Corporates
1552	0183	Govies
1553	0183	Govies
1554	0183	Corporates
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1565	0183	Corporates
1566	0183	Corporates
1567	0183	Corporates
1568	0183	Govies
1569	0183	Govies
1570	0183	Corporates
1571	0183	Govies
1572	0183	Govies
1573	0183	Corporates
1574	0183	Govies
1575	0183	Corporates
1576	0183	Govies
1577	0183	Govies
1578	0183	Corporates
1579	0183	Corporates
1580	0183	Corporates
1581	0183	Govies
1582	0183	Corporates
1583	0183	Corporates
1584	0183	Corporates

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1585	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1586	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1587	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1588	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1589	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1590	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1591	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1592	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1593	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1594	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1595	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1596	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1597	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1598	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1599	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1600	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1627	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1628	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1630	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1631	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1632	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

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	D	E	F	G	H	I
1585	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1586	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1587	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1588	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1589	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
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1585	0720097X5	24817GBPITSTMT	1NL509030	XS0248011446
1586	0720097X5	24817GBPITSTMT	1NZ478801	XS0140128694
1587	0720097X5	24817GBPITSTMT	1US842453	XS0291949120
1588	0720097X5	24817GBPITSTMT	352419766	XS0094626941
1589	0720097X5	24817GBPITSTMT	578321515	GB0002404191
1590	0720098B2	24817GBPPITSAUTO	013225123	XS0132251256
1591	0720098B2	24817GBPPITSAUTO	014263909	XS0142639003
1592	0720098B2	24817GBPPITSAUTO	123018632	XS0123018631
1593	0720098B2	24817GBPPITSAUTO	1GB297491	XS0213239857
1594	0720098B2	24817GBPPITSAUTO	1GB400319	GB00B0LNX641
1595	0720098B2	24817GBPPITSAUTO	1JE091622	XS0173937821
1596	0720098B2	24817GBPPITSAUTO	1JE255250	XS0190174358
1597	0720098B2	24817GBPPITSAUTO	1US233950	XS0201609426
1598	0720098B2	24817GBPPITSAUTO	1US441744	XS0240538495
1599	0720098J5	24817GBPITPROP	010117141	XS0101171436
1600	0720098J5	24817GBPITPROP	014051684	XS0140516864
1601	0720098J5	24817GBPITPROP	014170476	XS0141704725
1602	0720098J5	24817GBPITPROP	110308053	XS0103080544
1603	0720098J5	24817GBPITPROP	121617518	XS0121617517
1604	0720098J5	24817GBPITPROP	1GB102030	GB0033280339
1605	0720098J5	24817GBPITPROP	1GB161507	GB00B00NY175
1606	0720098J5	24817GBPITPROP	1GB689952	XS0269885785
1607	0720098J5	24817GBPITPROP	1GB975054	XS0223583591
1608	0720098J5	24817GBPITPROP	1IE199799	XS0191374817
1609	0720098J5	24817GBPITPROP	1IE528690	XS0241042141
1610	0720098J5	24817GBPITPROP	1IE558531	XS0254673964
1611	0720098J5	24817GBPITPROP	1IE944228	XS0297507773
1612	0720098J5	24817GBPITPROP	1IT201201	XS0195160329
1613	0720098J5	24817GBPITPROP	1JP975103	XS0276809927
1614	0720098J5	24817GBPITPROP	1LU827279	XS0288783979
1615	0720098J5	24817GBPITPROP	1SN079387	XS0156020587
1616	0720098J5	24817GBPITPROP	1US773294	XS0279211832
1617	0720098J5	24817GBPITPROP	578321515	GB0002404191
1618	0720098J5	24817GBPITPROP	924990773	XS0092499077
1619	0720099P0	24817GBPUTILITYITS	1GB210734	XS0187202303
1620	0720099P0	24817GBPUTILITYITS	1GB308488	GB00B058DQ55
1621	0720099P0	24817GBPUTILITYITS	541264594	XS0061222484
1622	0720099P0	24817GBPUTILITYITS	578321515	GB0002404191
1623	074002809	EUROSTERLING BOOK	1GB308488	GB00B058DQ55
1624	074007121	SHORT 99'S	0009908E4	XS0109722990
1625	074007121	SHORT 99'S	013778444	XS0137784426
1626	074007121	SHORT 99'S	015005234	XS0150052388
1627	074007121	SHORT 99'S	042602AB8	XS0146942189
1628	074007121	SHORT 99'S	110051539	XS0100515336
1629	074007121	SHORT 99'S	1DE258265	DE0001135267
1630	074007121	SHORT 99'S	1FR773694	FR0010409789
1631	074007121	SHORT 99'S	1GB054017	XS0157198937
1632	074007121	SHORT 99'S	1GB069890	XS0164876517

	N	O
1585	ROYAL KPN NV 5.750% 20160318 SERIES# EMTN	8,056,788
1586	TCNZ FINANCE LTD 6.125% 20081212 SERIES# EMTN	168,497
1587	AT&T INC 5.500% 20270315	89,454
1588	ITV PLC 5.625% 20090302	318,705
1589	UNITED KINGDOM GILT 6.000% 20281207	699,477
1590	ALLSTATE LIFE FUNDING LLC 6.300% 20080718 SERIES# EMTN	609,553
1591	ASIF II 5.625% 20120201 SERIES# EMTN	3,608,541
1592	PRINCIPAL FINANCIAL GLOBAL FUNDING LLC 6.000% 20140123 SERIES# EMTN	2,924,046
1593	MONUMENTAL GLOBAL FUNDING LTD 5.000% 20100225 SERIES# EMTN	965,276
1594	UNITED KINGDOM GILT 4.250% 20110307	723,257
1595	ASIF III JERSEY LTD 4.375% 20081230 SERIES# EMTN	264,482
1596	ASIF III JERSEY LTD 5.375% 20161014 SERIES# EMTN	1,852,999
1597	AMERICAN GENERAL FINANCE CORP 5.625% 20100329	476,129
1598	NEW YORK LIFE GLOBAL FUNDING 4.500% 20130117 SERIES# EMTN	91,751
1599	GENERAL ELECTRIC CAPITAL CORP 6.250% 20090901 SERIES# EMTN	4,856,109
1600	GLAXOSMITHKLINE CAPITAL PLC 5.250% 20331219 SERIES# EMTN	92,143
1601	NATIONAL GRID GAS PLC 6.000% 20170607 SERIES# EMTN	396,630
1602	EUROPEAN INVESTMENT BANK 6.250% 20140415	764,814
1603	WAL-MART STORES INC 5.750% 20301219	1,938
1604	UNITED KINGDOM GILT 4.750% 20150907	1,365,613
1605	UNITED KINGDOM GILT 4.750% 20381207	1,790,892
1606	ITV PLC 6.125% 20170105 SERIES# EMTN	180,566
1607	THAMES WATER UTILITIES FINANCE PLC 4.750% 20100630 SERIES# EMTN	1,239,780
1608	GE CAPITAL UK FUNDING 5.625% 20141212 SERIES# EMTN	9,522,962
1609	GE CAPITAL UK FUNDING 4.625% 20160118 SERIES# EMTN	3,320,455
1610	GE CAPITAL UK FUNDING 5.125% 20230524 SERIES# EMTN	10,150,817
1611	GE CAPITAL UK FUNDING 5.625% 20190425 SERIES# EMTN	2,265,895
1612	TELECOM ITALIA 6.375% 20190624 SERIES# EMTN	190,151
1613	EAST JAPAN RAILWAY CO SERIES# EMTN 4.750% 20311208	88,143
1614	GLENCORE FINANCE EUROPE SA 6.500% 20190227 SERIES# EMTN	3,736,269
1615	EUROPEAN INVESTMENT BANK 4.500% 20081023 SERIES# EMTN	959,967
1616	WAL-MART STORES INC 4.875% 20390119	5,076,721
1617	UNITED KINGDOM GILT 6.000% 20281207	4,794,561
1618	GENERAL ELECTRIC CAPITAL CORP 5.500% 20210607 SERIES# EMTN	1,252,135
1619	EDF ENERGY NETWORKS EPN PLC 5.750% 20240308 SERIES# EMTN	874,617
1620	UNITED KINGDOM GILT 4.750% 20200307	93,539
1621	SOUTH WALES ELECTRICITY PLC 9.250% 20201109	389,094
1622	UNITED KINGDOM GILT 6.000% 20281207	105,921
1623	UNITED KINGDOM GILT 4.750% 20200307	18,413
1624	LLOYDS TSB BANK PLC 6.625% 20150330 SERIES# EMTN	139,442
1625	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND PERP SERIES# EMTN	12,476,500
1626	BARCLAYS BANK PLC VARIABLE RATE BOND PERP	23,697
1627	CL CAPITAL TRUST I VARIABLE RATE BOND PERP	875,396
1628	BANK OF SCOTLAND PLC 6.375% 20190816 SERIES# EMTN	2,920,262
1629	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20150104 SERIES# 04	3,073,066
1630	CNP ASSURANCES VARIABLE RATE BOND PERP	61,532
1631	NORTHERN ROCK PLC VARIABLE RATE BOND 20150113 SERIES# EMTN	36,223
1632	HSBC BANK PLC VARIABLE RATE BOND 20230320 SERIES# EMTN	549,277

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	P	Q
1585	0183	Corporates
1586	0183	Corporates
1587	0183	Corporates
1588	0183	Corporates
1589	0183	Govies
1590	0183	Corporates
1591	0183	Corporates
1592	0183	Corporates
1593	0183	Corporates
1594	0183	Govies
1595	0183	Corporates
1596	0183	Corporates
1597	0183	Corporates
1598	0183	Corporates
1599	0183	Corporates
1600	0183	Corporates
1601	0183	Corporates
1602	0183	Corporates
1603	0183	Corporates
1604	0183	Govies
1605	0183	Govies
1606	0183	Corporates
1607	0183	Corporates
1608	0183	Corporates
1609	0183	Corporates
1610	0183	Corporates
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1617	0183	Govies
1618	0183	Corporates
1619	0183	Corporates
1620	0183	Govies
1621	0183	Corporates
1622	0183	Govies
1623	0183	Govies
1624	0183	Corporates
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1626	0183	Corporates
1627	0183	Corporates
1628	0183	Corporates
1629	0183	Govies
1630	0183	Govies
1631	0183	Corporates
1632	0183	Corporates

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1633	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1634	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1635	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1636	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1644	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1646	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1648	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1665	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
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1677	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1678	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1679	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1680	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

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1645	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1646	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1647	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1648	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1649	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1650	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1651	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1652	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1653	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1654	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1655	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1656	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1657	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1658	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1659	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1660	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1661	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1662	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1663	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1664	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1665	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1666	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1667	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1668	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1669	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1670	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1671	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817
1672	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1673	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1674	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1675	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1676	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1677	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1678	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1679	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1680	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734

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	J	K	L	M
1633	074007121	SHORT 99'S	1GB102030	GB0033280339
1634	074007121	SHORT 99'S	1GB146102	XS0188218183
1635	074007121	SHORT 99'S	1GB225740	XS0242977485
1636	074007121	SHORT 99'S	1GB308488	GB00B058DQ55
1637	074007121	SHORT 99'S	1GB319295	XS0217626521
1638	074007121	SHORT 99'S	1GB334294	XS0213115370
1639	074007121	SHORT 99'S	1IE886213	XS0249377556
1640	074007121	SHORT 99'S	1US055999	XS0319639232
1641	074007121	SHORT 99'S	1US090202	XS0173603969
1642	074007121	SHORT 99'S	1US678709	XS0267167053
1643	074007121	SHORT 99'S	299235127	XS0118932366
1644	074007121	SHORT 99'S	366743AB8	XS0129229141
1645	074007121	SHORT 99'S	408030401	XS0131632274
1646	074007121	SHORT 99'S	578321515	GB0002404191
1647	074007121	SHORT 99'S	879934230	XS0087993423
1648	074007121	SHORT 99'S	968547851	XS0046132014
1649	076007525	STERLING CORPORATE	009407362	XS0094073672
1650	076007525	STERLING CORPORATE	010338499	XS0103338496
1651	076007525	STERLING CORPORATE	12549CFE1	XS0099806449
1652	076007525	STERLING CORPORATE	145194668	XS0151946695
1653	076007525	STERLING CORPORATE	1FR067543	FR0000486581
1654	076007525	STERLING CORPORATE	1FR286747	FR0000486763
1655	076007525	STERLING CORPORATE	1GB094849	XS0174424902
1656	076007525	STERLING CORPORATE	1GB291213	XS0208653773
1657	076007525	STERLING CORPORATE	1GB394868	XS0233131118
1658	076007525	STERLING CORPORATE	1GB400319	GB00B0LNX641
1659	076007525	STERLING CORPORATE	1GB650616	XS0261559594
1660	076007525	STERLING CORPORATE	1GB746166	XS0276102265
1661	076007525	STERLING CORPORATE	1GB969982	XS0179947196
1662	076007525	STERLING CORPORATE	1GB969990	XS0204780125
1663	076007525	STERLING CORPORATE	1IT346873	XS0222998089
1664	076007525	STERLING CORPORATE	1LU827279	XS0288783979
1665	076007525	STERLING CORPORATE	226279701	XS0107813452
1666	076007525	STERLING CORPORATE	556804201	XS0147048762
1667	076007525	STERLING CORPORATE	578321515	GB0002404191
1668	076007525	STERLING CORPORATE	695809400	XS0097119456
1669	076007525	STERLING CORPORATE	698846979	XS0096412548
1670	076007525	STERLING CORPORATE	835677758	XS0083567775
1671	076007525	STERLING CORPORATE	872401633	XS0087240163
1672	071000228	TELECOMS-HIGH BETA	0011195F9	XS0142531903
1673	071000228	TELECOMS-HIGH BETA	065419939	XS0132407957
1674	071000228	TELECOMS-HIGH BETA	113517601	DE0001135176
1675	071000228	TELECOMS-HIGH BETA	1DE197976	XS0325760444
1676	071000228	TELECOMS-HIGH BETA	1DE261095	XS0207605329
1677	071000228	TELECOMS-HIGH BETA	1ES449636	XS0241945236
1678	071000228	TELECOMS-HIGH BETA	1FR061736	FR0000471930
1679	071000228	TELECOMS-HIGH BETA	1FR814811	XS0286704787
1680	071000228	TELECOMS-HIGH BETA	1GB916900	XS0304458051

	N	O
1633	UNITED KINGDOM GILT 4.750% 20150907	2,654,895
1634	BRITANNIA BUILDING SOCIETY VARIABLE RATE BOND 20241202 SERIES# EMTN	1,485,340
1635	ALLIANCE & LEICESTER PLC 4.750% 20110301 SERIES# EMTN	1,884,316
1636	UNITED KINGDOM GILT 4.750% 20200307	419,868
1637	ABBEY NATIONAL PLC VARIABLE RATE BOND 20150421	700,271
1638	INVESTEC FINANCE PLC 5.250% 20080225 SERIES# EMTN	2,388,546
1639	BANK OF IRELAND 4.750% 20081230 SERIES# EMTN	6,471,025
1640	GENERAL ELECTRIC CAPITAL CORP VARIABLE RATE BOND 20670915 SERIES# REGS	79,195
1641	CITIGROUP INC 5.125% 20181212 SERIES# EMTN	10,427,076
1642	GENERAL ELECTRIC CAPITAL CORP VARIABLE RATE BOND 20660915 SERIES# 144A	4,053
1643	BARCLAYS BANK PLC VARIABLE RATE BOND PERP	17,470
1644	STANDARD CHARTERED BANK/UNITED KINGDOM VARIABLE RATE BOND PERP	2,363
1645	EGG BANKING PLC 6.875% 20211229 SERIES# EMTN	7,822
1646	UNITED KINGDOM GILT 6.000% 20281207	267,800
1647	BRADFORD & BINGLEY PLC 6.625% 20230616 SERIES# EMTN	986,666
1648	BARCLAYS BANK PLC 9.000% PERP SERIES# BR	1,699,301
1649	NATIONAL GRID ELECTRICITY TRANSMISSION P 5.875% 20240202	1,003,956
1650	NATIONAL GRID GAS HOLDINGS PLC 7.000% 20241216	17,346,804
1651	COMPASS GROUP PLC 7.125% 20100119	6,792,165
1652	ANGLIAN WATER SERVICES FINANCING PLC 5.837% 20220730 SERIES# A1 EMTN	666,048
1653	DEXIA MUNICIPAL AGENCY 5.500% 20260716 SERIES# EMTN	1,379,970
1654	COMPAGNIE DE FINANCEMENT FONCIER 5.500% 20270126 SERIES# EMTN	5,771,124
1655	NATS EN ROUTE PLC 5.250% 20260331	561,437
1656	BANK OF SCOTLAND PLC 4.875% 20241220 SERIES# EMTN	1,486,355
1657	BSKYB FINANCE UK PLC 5.750% 20171020 SERIES# REGS	149,204
1658	UNITED KINGDOM GILT 4.250% 20110307	28,930
1659	WELLCOME TRUST FINANCE 4.625% 20360725	2,986,590
1660	HUTCHISON WHAMPOA FINANCE 06 LTD 5.625% 20171124	1,875,130
1661	CTRL SECTION 1 FINANCE PLC 5.234% 20350502 SERIES# A1	6,951,989
1662	LAND SECURITIES CAPITAL MARKETS PLC VARIABLE RATE BOND 20290930 SERIES# A6Br	5,655,052
1663	TELECOM ITALIA 5.625% 20151229 SERIES# EMTN	916,177
1664	GLENCORE FINANCE EUROPE SA 6.500% 20190227 SERIES# EMTN	373,627
1665	IXIS CORPORATE & INVESTMENT BANK 5.875% 20200224 SERIES# EMTN	6,269,006
1666	RWE FINANCE BV 6.250% 20300603 SERIES# EMTN	16,138
1667	UNITED KINGDOM GILT 6.000% 20281207	3,220,442
1668	ASIF II 5.375% 20091207 SERIES# EMTN	5,204,202
1669	RESEAU FERRE DE FRANCE 5.250% 20281207 SERIES# EMTN	1,546,247
1670	NORTHUMBRIAN SERVICES LTD 6.875% 20230206	3,969,231
1671	SCOTTISH POWER UK PLC 6.750% 20230529 SERIES# EMTN	6,020,242
1672	TELECOM ITALIA 6.250% 20120201 SERIES# EMTN	303,929
1673	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 6.625% 20110711	21,911,180
1674	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	236,000
1675	VOLKSWAGEN LEASING GMBH 4.875% 20121018 SERIES# EMTN	700,162
1676	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B FRN 20091208 SERIES# EMTN	5,459,179
1677	TELEFONICA SA 3.750% 20110202 SERIES# EMTN	6,933,133
1678	FRANCE TELECOM SA 8.125% 20330128 SERIES# EMTN	4,775
1679	FRANCE TELECOM SA 4.375% 20120221 SERIES# EMTN	2,113,589
1680	VODAFONE GROUP PLC 5.375% 20220606 SERIES# EMTN	273,020

	P	Q
1633	0183	Govies
1634	0183	Corporates
1635	0183	Corporates
1636	0183	Govies
1637	0183	Corporates
1638	0183	Corporates
1639	0183	Corporates
1640	0183	Corporates
1641	0183	Corporates
1642	0183	Corporates
1643	0183	Corporates
1644	0183	Corporates
1645	0183	Corporates
1646	0183	Govies
1647	0183	Corporates
1648	0183	Corporates
1649	0183	Corporates
1650	0183	Corporates
1651	0183	Corporates
1652	0183	Corporates
1653	0183	Govies
1654	0183	Govies
1655	0183	Corporates
1656	0183	Corporates
1657	0183	Corporates
1658	0183	Govies
1659	0183	Corporates
1660	0183	Corporates
1661	0183	Corporates
1662	0183	Corporates
1663	0183	Corporates
1664	0183	Corporates
1665	0183	Corporates
1666	0183	Corporates
1667	0183	Govies
1668	0183	Corporates
1669	0183	Corporates
1670	0183	Corporates
1671	0183	Corporates
1672	0059	Corporates
1673	0059	Corporates
1674	0059	Govies
1675	0059	Corporates
1676	0059	Corporates
1677	0059	Corporates
1678	0059	Govies
1679	0059	Corporates
1680	0059	Corporates

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	A		B	C
1681	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1682	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1683	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1684	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1685	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1686	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1687	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1688	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1689	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1690	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1691	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1692	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1693	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1694	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1695	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1696	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1697	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1698	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1699	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1700	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1701	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1702	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1703	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1704	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1705	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1706	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1707	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1708	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1709	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1710	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1711	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1712	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1713	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1714	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1715	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1716	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1717	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1718	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1719	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1720	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1721	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1722	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1723	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1724	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1725	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1726	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1727	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1728	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

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	D	E	F	G	H	I
1681	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1682	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1683	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1684	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1685	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1686	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1687	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1688	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1689	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1690	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1691	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1692	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1693	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1694	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1695	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1696	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1697	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1698	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1699	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1700	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1701	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1702	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734
1703	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974
1704	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974
1705	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974
1706	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974
1707	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974
1708	SUM EUROPE	ITS	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974
1709	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1710	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1711	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1712	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1713	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1714	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1715	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1716	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1717	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1718	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1719	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1720	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1721	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1722	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1723	SUM EUROPE	ITS	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937
1724	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1725	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1726	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1727	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1728	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398

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	J	K	L	M
1681	071000228	TELECOMS-HIGH BETA	1IT962414	XS0312208407
1682	071000228	TELECOMS-HIGH BETA	1NL725362	XS0275164084
1683	071000228	TELECOMS-HIGH BETA	1US841851	XS0291394152
1684	071004071	BNKBND59	073624801	XS0092968329
1685	071004071	BNKBND59	1DE333712	XS0220652209
1686	071004071	BNKBND59	1HK726141	XS0207120238
1687	071004071	BNKBND59	1IE649462	DE000A0GVS76
1688	071004071	BNKBND59	1KY262772	XS0207754754
1689	071004071	BNKBND59	312121064	KYG312121067
1690	071004BM6	29734GBPITSABS	1FR752102	FR0010398271
1691	071004BM6	29734GBPITSABS	985432491	XS0089315930
1692	071004FQ3	29734INSURANCEITS	1GB102030	GB0033280339
1693	071004FQ3	29734INSURANCEITS	1GB403479	XS0235245205
1694	071004FQ3	29734INSURANCEITS	1SE116395	XS0126933620
1695	077008464	29734INDOTHERBND	0011101C9	XS0124714832
1696	077008464	29734INDOTHERBND	113517601	DE0001135176
1697	077008464	29734INDOTHERBND	1DE258265	DE0001135267
1698	077008464	29734INDOTHERBND	1GB065542	XS0162820228
1699	0780012D5	CORP HYBRIDS LBSF	1NL645859	XS0259604329
1700	0780012D5	CORP HYBRIDS LBSF	1VG892442	XS0300179198
1701	0780012G8	MEDIA LBSF BOND	1LU080747	XS0169896817
1702	078003233	29734UTILITIESBND	247987001	XS0110487062
1703	071004824	US CP	SILTA0564	XS0310501209
1704	0720041C8	NEW MTNS & FRNS	1NL919676	XS0305015603
1705	073001919	SECONDARY MTNS	1GB098519	US4041A1AA44
1706	073001919	SECONDARY MTNS	1GB250433	XS0267496627
1707	073001919	SECONDARY MTNS	1GB904724	XS0179930036
1708	073001919	SECONDARY MTNS	1NL962486	XS0243219168
1709	0710039D1	ASIA1 EMG CDS	1KZ720208	XS0253723281
1710	0710039D1	ASIA1 EMG CDS	1NL699690	XS0269267000
1711	0710039H2	MIDDLE EAST AFRIC1	1LU562876	XS0253894256
1712	0710039H2	MIDDLE EAST AFRIC1	698751500	USG70333AC66
1713	0710039J8	RUSSIA 1 EMG CDS	1LU215442	XS0327237136
1714	0710039J8	RUSSIA 1 EMG CDS	1LU240010	XS0202919667
1715	0710039J8	RUSSIA 1 EMG CDS	1LU420844	XS0237713226
1716	0710039J8	RUSSIA 1 EMG CDS	1LU463851	XS0244105283
1717	0710039J8	RUSSIA 1 EMG CDS	1NL889440	XS0208403823
1718	0710039J8	RUSSIA 1 EMG CDS	1NL923611	XS0295517741
1719	0710039J8	RUSSIA 1 EMG CDS	1RU988110	XS0316524130
1720	0710039J8	RUSSIA 1 EMG CDS	78307ACZ4	US78307ACZ49
1721	0710039K5	TURKEY 1 EMG CDS	1TR347440	XS0223369322
1722	0780018Q0	25937 SMLL BSKT DD	1IE760145	XS0278063259
1723	0780018Q0	25937 SMLL BSKT DD	1LU872226	XS0292529046
1724	074001462	CMBS SECONDARY	021848916	XS0218489135
1725	074001462	CMBS SECONDARY	021849062	XS0218490653
1726	074001462	CMBS SECONDARY	180925AF6	IT0003382972
1727	074001462	CMBS SECONDARY	180925AM1	IT0003383228
1728	074001462	CMBS SECONDARY	1GB543035	XS0252732143

	N	O
1681	TELECOM ITALIA FRN 20130719 SERIES# EMTN	1,112,264
1682	ROYAL KPN NV 4.750% 20170117 SERIES# GMTN EMTN	2,742,724
1683	DAIMLERCHRYSLER NA HOLDING CORP 4.375% 20100316 SERIES# EMTn EMTN	9,727,976
1684	HYPOVEREINSBANK LUXEMBOURG SA 6.000% 20081218	0
1685	HSH NORDBANK AG FRN 20100531 EMTN	41,623
1686	STANDARD CHARTERED BANK HONG KONG LTD VARIABLE RATE BOND 20141203 SERIES# EMTN	4,198,586
1687	UT2 FUNDING PLC 5.321% 20160630	6,617,600
1688	BES FINANCE LTD VARIABLE RATE BOND PERP SERIES# EMTN	13,247,857
1689	ESFG OVERSEAS LTD VARIABLE RATE BOND PERP SERIES# A	18,927
1690	PERNOD-RICARD SA 4.625% 20131206	12,542,852
1691	GALLAHER GROUP PLC 5.875% 20080806	0
1692	UNITED KINGDOM GILT 4.750% 20150907	7,038,159
1693	RESOLUTION PLC VARIABLE RATE BOND PERP	2,214,092
1694	IF P&C INSURANCE LTD VARIABLE RATE BOND 20210330	12,227,204
1695	DAA FINANCE PLC 6.150% 20110216	225,915
1696	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	484,458
1697	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20150104 SERIES# 04	350,886
1698	EXPERIAN FINANCE PLC 5.625% 20131212 SERIES# EMTN	1,928,416
1699	LINDE FINANCE BV VARIABLE RATE BOND 20660714	4,342,339
1700	C10 - EUR CAPITAL SPV LTD BVI VARIABLE RATE BOND 20490509	537,453
1701	CIR INTERNATIONAL SA 6.375% 20110110	1,638,359
1702	REPSOL INTERNATIONAL FINANCE BV 6.000% 20100505	298,442
1703	SILVER ECP-DISC 12JUL7-10JAN8	2,195,833
1704	SCHIPHOL NEDERLAND BV FRN 20081211 SERIES# EMTN	69,369,852
1705	BANK OF SCOTLAND PLC 3.750% 20080930 SERIES# REGS	280,126
1706	BANK OF SCOTLAND PLC FRN 20090914 SERIES# EMTN	9,371,800
1707	NORTHERN ROCK PLC FRN 20081110 SERIES# EMTN	8,948,800
1708	DEXIA FUNDING NETHERLANDS FRN 20080208 SERIES# EMTN	26,783,035
1709	ATF BANK 9.000% 20160511 SERIES# REGS	598,515
1710	TURANALEM FINANCE BV 6.250% 20110927 SERIES# EMTN	4,064,918
1711	KUZNETSKI CAPITAL FOR BANK OF MOSCOW 7.335% 20130513 SERIES# REGS	5,122,037
1712	PETROLEUM EXPORT LTD 5.265% 20110615 SERIES# REGS	12,185,738
1713	GAZ CAPITAL FOR GAZPROM 6.605% 20180213 SERIES# EMTN	39,443,515
1714	VTB CAPITAL SA 7.500% 20111012 SERIES# REGS EMTN	1,943,362
1715	GAZ CAPITAL FOR GAZPROM 4.560% 20121209 SERIES# EMTn EMTN	66,021,227
1716	VTB CAPITAL SA 4.250% 20160215 SERIES# EMTN	63,202,311
1717	VTB EUROPE FINANCE BV FRN 20080107 SERIES# EMTN	1,419,901
1718	VTB EUROPE FINANCE BV FRN 20090416 SERIES# GMTN EMTN	6,048,737
1719	GAZ CAPITAL FOR GAZPROM 7.288% 20370816 SERIES# REGS	27,652,567
1720	RUSSIA GOVERNMENT INTERNATIONAL BOND STEPPED CPN 7.500% 20300331 SERIES# 144A	253
1721	TURKEY GOVERNMENT INTERNATIONAL BOND 4.750% 20120706	2,719,275
1722	VTB 24 CAPITAL PLC FOR BANK VTB 24 OJSC FRN 20091207 SERIES# EMTN	928,665
1723	TNK-BP FINANCE SA 6.125% 20120320 SERIES# REGS	26,362,597
1724	OPERA FINANCE PLC FRN 20120215 SERIES# UNI	11,036,801
1725	OPERA FINANCE PLC FRN 20120215 SERIES# UNI	6,580,625
1726	IMSER SECURITISATION SRL 5.830% 20250918 SERIES# 2	921,136
1727	IMSER SECURITISATION SRL 5.930% 20250918 SERIES# 1	777,564
1728	WINDM FRN 20160422 SERIES# X	3,593,710

	P	Q
1681	0059	Corporates
1682	0059	Corporates
1683	0059	Corporates
1684	0059	Corporates
1685	0059	Corporates
1686	0059	Corporates
1687	0059	Govies
1688	0059	Corporates
1689	0059	Govies
1690	0059	Govies
1691	0059	Corporates
1692	0059	Govies
1693	0059	Corporates
1694	0059	Corporates
1695	0059	Corporates
1696	0059	Govies
1697	0059	Govies
1698	0059	Corporates
1699	0059	Corporates
1700	0059	Corporates
1701	0059	Corporates
1702	0059	Corporates
1703	0183	Corporates
1704	0183	Corporates
1705	0183	Govies
1706	0183	Corporates
1707	0183	Corporates
1708	0183	Corporates
1709	0059	Corporates
1710	0059	Corporates
1711	0059	Corporates
1712	0059	Govies
1713	0059	Corporates
1714	0059	Corporates
1715	0059	Corporates
1716	0059	Corporates
1717	0059	Corporates
1718	0059	Corporates
1719	0059	Corporates
1720	0059	Govies
1721	0059	Corporates
1722	0059	Corporates
1723	0059	Corporates
1724	0183	Corporates
1725	0183	Corporates
1726	0183	Govies
1727	0183	Govies
1728	0183	Corporates

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	A		B	C
1729	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1730	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1731	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1732	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1733	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1734	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1735	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1736	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1737	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1738	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1739	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1740	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1741	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1742	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1743	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1744	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1745	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1746	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1747	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1748	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1749	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1750	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1751	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1752	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1753	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1754	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1755	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1756	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1757	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1758	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1759	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1760	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1761	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1762	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1763	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1764	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1765	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1766	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1767	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1768	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1769	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1770	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1771	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1772	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1773	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1774	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1775	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME
1776	ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe	SUM-FIXED INCOME

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	D	E	F	G	H	I
1729	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1730	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1731	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1732	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1733	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1734	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1735	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1736	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1737	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1738	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398
1739	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723
1740	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723
1741	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723
1742	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723
1743	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723
1744	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723
1745	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723
1746	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723
1747	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723
1748	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723
1749	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723
1750	SUM EUROPE	ITS	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	50178
1751	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1752	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1753	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1754	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1755	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1756	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1757	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1758	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1759	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1760	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1761	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1762	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1763	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1764	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1765	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1766	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1767	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1768	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1769	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1770	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1771	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1772	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1773	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1774	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1775	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	28466
1776	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	29278

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	J	K	L	M
1729	074001462	CMBS SECONDARY	1GB647505	XS0261297880
1730	074001462	CMBS SECONDARY	1GB647513	XS0261298771
1731	074001462	CMBS SECONDARY	1GB647539	XS0261300692
1732	074001462	CMBS SECONDARY	1GB647547	XS0261300932
1733	074001462	CMBS SECONDARY	1GB732075	XS0275106630
1734	074001462	CMBS SECONDARY	1GB864068	XS0293896915
1735	074001462	CMBS SECONDARY	1IE214770	XS0278734644
1736	074001462	CMBS SECONDARY	1IT574144	IT0004082712
1737	074001462	CMBS SECONDARY	1IT574169	IT0004082746
1738	074001462	CMBS SECONDARY	1NL854139	XS0193659215
1739	072009616	CMBS NEW ISSUE	1GB256018	XS0271600180
1740	072009616	CMBS NEW ISSUE	1GB543035	XS0252732143
1741	072009616	CMBS NEW ISSUE	1GB744856	XS0275145026
1742	072009616	CMBS NEW ISSUE	1GB865677	XS0293896675
1743	072009616	CMBS NEW ISSUE	1GB983900	FR0010501924
1744	072009616	CMBS NEW ISSUE	1GB983926	FR0010501940
1745	072009616	CMBS NEW ISSUE	1GB983934	FR0010501957
1746	072009616	CMBS NEW ISSUE	1GB983942	FR0010501965
1747	072009616	CMBS NEW ISSUE	1IE267190	XS0305746215
1748	072009616	CMBS NEW ISSUE	1IE267240	XS0305745597
1749	072009616	CMBS NEW ISSUE	1IE551106	XS0252729198
1750	0710030G3	STORM CMBS BONDS	1GB260283	XS0330753673
1751	072004DL5	EUR CASH ACCOUNT	1GB559486	XS0253567720
1752	072004DL5	EUR CASH ACCOUNT	1GB759425	XS0212691744
1753	072004DL5	EUR CASH ACCOUNT	1GB828360	XS0284931267
1754	072004DL5	EUR CASH ACCOUNT	1GB828386	XS0284945564
1755	074001363	EURO ABS	015770241	ES0377979002
1756	074001363	EURO ABS	020905AD7	XS0212691157
1757	074001363	EURO ABS	021535505	XS0215355081
1758	074001363	EURO ABS	022586283	XS0225862894
1759	074001363	EURO ABS	022587760	XS0225877652
1760	074001363	EURO ABS	052604AD7	XS0193215414
1761	074001363	EURO ABS	052604AG0	XS0193218350
1762	074001363	EURO ABS	072804AB3	XS0198309691
1763	074001363	EURO ABS	1ES190859	ES0347851000
1764	074001363	EURO ABS	1GB105090	XS0284081618
1765	074001363	EURO ABS	1GB409567	XS0235514972
1766	074001363	EURO ABS	1GB459323	XS0240948397
1767	074001363	EURO ABS	1GB459372	XS0240957380
1768	074001363	EURO ABS	1GB467821	XS0241080075
1769	074001363	EURO ABS	1GB559494	XS0253569007
1770	074001363	EURO ABS	1GB662140	XS0252421499
1771	074001363	EURO ABS	1GB722167	XS0271946054
1772	074001363	EURO ABS	1GB923955	XS0305305863
1773	074001363	EURO ABS	1GB995755	XS0291723400
1774	074001363	EURO ABS	1IE836358	XS0260595185
1775	074001363	EURO ABS	1US746126	XS0275909934
1776	0720044K7	LUSITANO MORTGAGES	1IE933494	XS0301922224

	N	O
1729	WINDERMERE CMBS FRN 20150420 SERIES# X	56,308,205
1730	WINDERMERE CMBS FRN 20150420 SERIES# X	5,243,107
1731	WINDERMERE CMBS FRN 20150420 SERIES# X	22,719,555
1732	WINDERMERE CMBS FRN 20150420 SERIES# X	6,153,362
1733	WINDERMERE CMBS FRN 20160822 SERIES# X	33,167,981
1734	WINDM FRN 20191022 SERIES# X	19,747,931
1735	RIVOLI PAN EUROPE PLC FRN 20180803 SERIES# 1	13,379,438
1736	IMSER SECURITISATION SRL FRN 20250918 SERIES# 2	23,090,191
1737	IMSER SECURITISATION SRL FRN 20250918 SERIES# 2	13,288,020
1738	MARLIN EMC-II BV FRN 20121223 SERIES# 1	229,937
1739	FORDGATE COMMERCIAL SECURITISATION PLC FRN 20161023 SERIES# 1	74,849,088
1740	WINDM FRN 20160422 SERIES# X	2,994,758
1741	WINDM 0.000% 20160822 SERIES# X	69,425
1742	WINDM VARIABLE RATE BOND 20191022 SERIES# X	6,943
1743	WINDM FRN 20170710 SERIES# X	0
1744	WINDM FRN 20170710 SERIES# X	0
1745	WINDM FRN 20170710 SERIES# X	0
1746	WINDM FRN 20170710 SERIES# X	0
1747	TAURUS CMBS PLC FRN 20200204 SERIES# 1	12,721,352
1748	TAURUS CMBS PLC FRN 20200204 SERIES# 1	13,827,557
1749	WINDM VARIABLE RATE BOND 20160422 SERIES# X	69,425
1750	WINDM FRN 20180422 SERIES# X	0
1751	EUROSAIL PLC FRN 20440610 SERIES# 1X	0
1752	SOUTHERN PACIFIC SECURITIES PLC FRN 20430610 SERIES# 1X	8,631,733
1753	EUROSAIL PLC FRN 20450313 SERIES# 1X	0
1754	EUROSAIL PLC FRN 20450313 SERIES# 1X	0
1755	TITULIZACION DE ACTIVOS FRN 20420627 SERIES# 15	11,688,988
1756	SOUTHERN PACIFIC SECURITIES PLC FRN 20430610 SERIES# 1X	328,809
1757	PERMANENT FINANCING PLC FRN 20420610 SERIES# 7	4,685,217
1758	SOUTHERN PACIFIC SECURITIES PLC FRN 20431210 SERIES# 2X	10,993,052
1759	SOUTHERN PACIFIC SECURITIES PLC FRN 20431210 SERIES# 2X	14,371,056
1760	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	7,251,175
1761	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	18,981,968
1762	PREFERRED RESIDENTIAL SECURITIES FRN 20421215 SERIES# 8X	1,929,212
1763	IM CAJAMAR FONDO DE TITULIZACION DE ACTI FRN 20380124 SERIES# 1	13,543,803
1764	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 1	3,593,805
1765	SOUTHERN PACIFIC SECURITIES PLC FRN 20431210 SERIES# 3X	34,562,612
1766	SOUTHERN PACIFIC SECURITIES PLC FRN 20440310 SERIES# 1X	4,079,714
1767	SOUTHERN PACIFIC SECURITIES PLC FRN 20440310 SERIES# 1X	7,607,248
1768	SOUTHERN PACIFIC FINANCING PLC FRN 20440310 SERIES# A	3,916,867
1769	EUROSAIL PLC FRN 20440610 SERIES# 1X	0
1770	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 2	34,035,798
1771	EUROSAIL PLC FRN 20440910 SERIES# 3X	0
1772	HOLMES MASTER ISSUER PLC FRN 20400715 SERIES# 2X	5,661,812
1773	PARAGON MORTGAGES PLC FRN 20390915 SERIES# 14X	15,208,707
1774	EMERALD MORTGAGES PLC FRN 20480715 SERIES# 4	1,374,623
1775	EUROSAIL PLC FRN 20441210 SERIES# 4X	0
1776	CASTELLANA FINANCE LTD FRN 20500108 SERIES# 1	22,684,330

	P	Q
1729	0183	Corporates
1730	0183	Corporates
1731	0183	Corporates
1732	0183	Corporates
1733	0183	Corporates
1734	0183	Corporates
1735	0183	Corporates
1736	0183	Govies
1737	0183	Govies
1738	0183	Corporates
1739	0183	Corporates
1740	0183	Corporates
1741	0183	Corporates
1742	0183	Corporates
1743	0183	Govies
1744	0183	Govies
1745	0183	Govies
1746	0183	Govies
1747	0183	Corporates
1748	0183	Corporates
1749	0183	Corporates
1750	0477	Corporates
1751	0183	Corporates
1752	0183	Corporates
1753	0183	Corporates
1754	0183	Corporates
1755	0183	Govies
1756	0183	Corporates
1757	0183	Corporates
1758	0183	Corporates
1759	0183	Corporates
1760	0183	Corporates
1761	0183	Corporates
1762	0183	Corporates
1763	0183	Govies
1764	0183	Corporates
1765	0183	Corporates
1766	0183	Corporates
1767	0183	Corporates
1768	0183	Corporates
1769	0183	Corporates
1770	0183	Corporates
1771	0183	Corporates
1772	0183	Corporates
1773	0183	Corporates
1774	0183	Corporates
1775	0183	Corporates
1776	0183	Corporates

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

	D	E	F	G	H	I
1777	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	29278
1778	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	49099
1779	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	49099
1780	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	49099
1781	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	49099
1782	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	49099
1783	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	49099
1784	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	49099
1785	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	49099
1786	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	49099
1787	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	49099
1788	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS-SECONDARY-EUROPE	49099
1789	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE	25037
1790	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE	25037
1791	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE	25037
1792	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE	25037
1793	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS CAPTIVE	25037
1794	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE	46570
1795	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE	46570
1796	SUM EUROPE	ITS	SECURITIZED PRODUCTS	SP EUROPE-TRADING	PRIN. FINANCE-EUROPE	46570
1797	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1798	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1799	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1800	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1801	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1802	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1803	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1804	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1805	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1806	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1807	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1808	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1809	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1810	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843
1811	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	26285
1812	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	26285
1813	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	26285
1814	SUM EUROPE	MTS	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS VANILLA	43842
1815	SUM AMERICAS	ITS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1816	SUM AMERICAS	ITS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1817	SUM AMERICAS	ITS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1818	SUM AMERICAS	ITS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1819	SUM AMERICAS	ITS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1820	SUM AMERICAS	ITS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1821	SUM AMERICAS	ITS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1822	SUM AMERICAS	ITS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1823	SUM AMERICAS	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387
1824	SUM AMERICAS	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387

	J	K	L	M
1777	0720044K7	LUSITANO MORTGAGES	1IE933502	XS0307416684
1778	071004FJ9	49099 ABS PROP ITS	021535125	XS0215351254
1779	071004FJ9	49099 ABS PROP ITS	052604AF2	XS0193217030
1780	071004FJ9	49099 ABS PROP ITS	052604AJ4	XS0193220927
1781	071004FJ9	49099 ABS PROP ITS	092204AF3	XS0201485355
1782	071004FJ9	49099 ABS PROP ITS	1GB071995	XS0275543006
1783	071004FJ9	49099 ABS PROP ITS	1GB074049	XS0292759395
1784	071004FJ9	49099 ABS PROP ITS	1GB074395	XS0197063117
1785	071004FJ9	49099 ABS PROP ITS	1GB216574	XS0284076295
1786	071004FJ9	49099 ABS PROP ITS	1GB864381	XS0256211318
1787	071004FJ9	49099 ABS PROP ITS	1GB902579	XS0298974840
1788	071004FJ9	49099 ABS PROP ITS	1IT907658	IT0003604813
1789	071005326	PTG-STORM-TRADING	1GB985129	XS0311598907
1790	071005326	PTG-STORM-TRADING	1GB985145	XS0311702657
1791	071005326	PTG-STORM-TRADING	1GB985160	XS0311704356
1792	071005326	PTG-STORM-TRADING	1GB985178	XS0311705759
1793	071005326	PTG-STORM-TRADING	1GB985186	XS0311708696
1794	072006CB3	CAPS ON FUNDING TR	1GB951956	XS0309771904
1795	072006CB3	CAPS ON FUNDING TR	1GB951972	XS0309772464
1796	072006CB3	CAPS ON FUNDING TR	1GB951980	XS0309772894
1797	6A3W	OPTION MTS BONDS	9128273T7	US9128273T70
1798	6A3W	OPTION MTS BONDS	9128276R8	US9128276R87
1799	6A3W	OPTION MTS BONDS	912828AF7	US912828AF74
1800	6A3W	OPTION MTS BONDS	912828BD1	US912828BD18
1801	6A3W	OPTION MTS BONDS	912828BW9	
1802	6A3W	OPTION MTS BONDS	912828CP3	
1803	6A3W	OPTION MTS BONDS	912828CZ1	US912828CZ11
1804	6A3W	OPTION MTS BONDS	912828EA4	US912828EA42
1805	6A3W	OPTION MTS BONDS	912828ET3	US912828ET33
1806	6A3W	OPTION MTS BONDS	912828FB1	
1807	6A3W	OPTION MTS BONDS	912828FL9	US912828FL97
1808	6A3W	OPTION MTS BONDS	912828GD6	US912828GD62
1809	6A3W	OPTION MTS BONDS	912828GN4	US912828GN45
1810	6A3W	OPTION MTS BONDS	912828GX2	
1811	6AMB	110 ITS	912828FL9	US912828FL97
1812	6AMB	110 ITS	912828GN4	US912828GN45
1813	6AMB	110 ITS	912828GX2	
1814	6AHB	INFLATION INDEX BOND-COLOMBI	912828GN4	US912828GN45
1815	0710002L6	TU2	172967101	US1729671016
1816	0710002L6	TU2	428236103	US4282361033
1817	0710002L6	TU2	458140100	US4581401001
1818	0710002L6	TU2	969457100	US9694571004
1819	072006D48	PHZ2	184502102	US1845021021
1820	072006D48	PHZ2	458140100	US4581401001
1821	072006D55	RA1_US	718154107	US02209S1033
1822	072006D55	RA1_US	742718109	US7427181091
1823	072006GB9	DB1	969457100	US9694571004
1824	072006LC1	SA2	74342A109	US4136191073

	N	O
1777	CASTELLANA FINANCE LTD FRN 20500108 SERIES# 1	21,421,135
1778	PERMANENT FINANCING PLC FRN 20420610 SERIES# 7	5,905,983
1779	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	2,350,296
1780	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	15,154,290
1781	GRANITE MORTGAGES PLC FRN 20440920 SERIES# 3	5,001,680
1782	HOLMES MASTER ISSUER PLC FRN 20400715 SERIES# 1X	6,043,505
1783	HOLMES MASTER ISSUER PLC FRN 20400715 SERIES# 1	8,003,855
1784	PERMANENT FINANCING PLC FRN 20420610 SERIES# 5	2,752,599
1785	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 1	19,300,571
1786	ARRAN RESIDENTIAL MORTGAGES FUNDING PLC FRN 20560412 SERIES# 1X	16,781,945
1787	GRANITE MASTER ISSUER PLC FRN 20541217 SERIES# 2	19,098,123
1788	SESTANTE FINANCE SRL 4.680% 20401224 SERIES# 1	17,461,203
1789	EUROSAIL PLC FRN 20280913 SERIES# 4X	0
1790	EUROSAIL PLC FRN 20450613 SERIES# 4X	0
1791	EUROSAIL PLC FRN 20450613 SERIES# 4X	0
1792	EUROSAIL PLC FRN 20450613 SERIES# 4X	0
1793	EUROSAIL PLC FRN 20450613 SERIES# 4X	0
1794	CURL PLC FRN 20211217 SERIES# 1	0
1795	CURL PLC FRN 20211217 SERIES# 1	0
1796	CURL PLC FRN 20211217 SERIES# 1	0
1797	US TREAS INFLATION INDEX NOTE	42,373,524
1798	US TREAS INFLATION INDEX NOTE	35,308,711
1799	US TREAS INFLATION INDEX NOTE	69,798,981
1800	US TREAS INFLATION INDEX NOTE	142,005,124
1801	US TREAS INFLATION INDEX NOTE	1,177,056
1802	US TREAS INFLATION INDEX NOTE	54,214,789
1803	US TREAS INFLATION INDEX NOTE	192,295,600
1804	US TREAS INFLATION INDEX NOTE	9,878,937
1805	US TREAS INFLATION INDEX NOTE	86,024,464
1806	US TREAS INFLATION INDEX NOTE	96,297,026
1807	US TREAS INFLATION INDEX NOTE	2,208,871
1808	US TREAS INFLATION INDEX NOTE	75,626,270
1809	US TREAS INFLATION INDEX NOTE	510,587,738
1810	US TREAS INFLATION INDEX NOTE	1,191,838
1811	US TREAS INFLATION INDEX NOTE	5,626,978
1812	US TREAS INFLATION INDEX NOTE	175,321,262
1813	US TREAS INFLATION INDEX NOTE	9,867,142
1814	US TREAS INFLATION INDEX NOTE	268,577,252
1815	CITIGROUP INC	33,638
1816	HEWLETT PACKARD CO	751,891
1817	INTEL CORP	39,218
1818	WILLIAMS COMPANIES INC	114,715
1819	CLEAR CHANNEL COMMUNICATIONS INC	171,064
1820	INTEL CORP	48,500
1821	ALTRIA GROUP INC SHR USD 0.33USD	85,916
1822	PROCTER & GAMBLE CO	102,038
1823	WILLIAMS COMPANIES INC	7,322
1824	HARRAHS ENTERTAINMENT INC	68,565

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LBEX-DOCID 3219746

	P	Q
1777	0183	Corporates
1778	0059	Corporates
1779	0059	Corporates
1780	0059	Corporates
1781	0059	Corporates
1782	0059	Corporates
1783	0059	Corporates
1784	0059	Corporates
1785	0059	Corporates
1786	0059	Corporates
1787	0059	Corporates
1788	0059	Govies
1789	0477	Corporates
1790	0477	Corporates
1791	0477	Corporates
1792	0477	Corporates
1793	0477	Corporates
1794	0059	Corporates
1795	0059	Corporates
1796	0059	Corporates
1797	0059	
1798	0059	
1799	0059	
1800	0059	
1801	0059	
1802	0059	
1803	0059	
1804	0059	
1805	0059	
1806	0059	
1807	0059	
1808	0059	
1809	0059	
1810	0059	
1811	0059	
1812	0059	
1813	0059	
1814	0059	
1815	0059	
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1817	0059	
1818	0059	
1819	0059	
1820	0059	
1821	0059	
1822	0059	
1823	0059	
1824	0059	

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LEHMAN BROTHERS HOLDINGS, INC.

	A	B	C
1825	ITSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1826	ITSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1827	ITSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1828	ITSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1829	ITSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1830	ITSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1831	OTHSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1832	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1833	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1834	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1835	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1836	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1837	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1838	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1839	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1840	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1841	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1842	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1843	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1844	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1845	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1846	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1847	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1848	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1849	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1850	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1851	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1852	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1853	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1854	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1855	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1856	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1857	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1858	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1859	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1860	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1861	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1862	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1863	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1864	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1865	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1866	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1867	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1868	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1869	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1870	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1871	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1872	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	D	E	F	G	H	I
1825	SUM AMERICAS	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387
1826	SUM AMERICAS	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387
1827	SUM AMERICAS	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387
1828	SUM AMERICAS	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387
1829	SUM AMERICAS	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387
1830	SUM AMERICAS	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387
1831	SUM AMERICAS	OTH	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA	27936
1832	SUM AMERICAS	TMS	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	24173
1833	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1834	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1835	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1836	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1837	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1838	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1839	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1840	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1841	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1842	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1843	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1844	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1845	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1846	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1847	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1848	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1849	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1850	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1851	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1852	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1853	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1854	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1855	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1856	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1857	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1858	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1859	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1860	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1861	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1862	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1863	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1864	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1865	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1866	SUM AMERICAS	TMS	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174
1867	SUM AMERICAS	TMS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387
1868	SUM AMERICAS	TMS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387
1869	SUM AMERICAS	TMS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387
1870	SUM AMERICAS	TMS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387
1871	SUM ASIA	ITS	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	43920
1872	SUM ASIA	ITS	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	43920

	J	K	L	M
1825	072006LC1	SA2	969457100	US9694571004
1826	0730083C6	TL3	428236103	US4282361033
1827	078002F56	SA3	74342A109	US4136191073
1828	078002F56	SA3	969457100	US9694571004
1829	078002FN7	STOCK HEDGES	428236103	US4282361033
1830	078002FN7	STOCK HEDGES	969457100	US9694571004
1831	GFSADJ27936		ADJ1	ADJ1
1832	93117870	ISL PROP ACCOUNT	C4539030	US1845021021
1833	93920237	PRBK	C0078780	US1729671016
1834	95121001	LB SPECIAL FINANCING N-SP100	A0142510	US02209S1033
1835	95121001	LB SPECIAL FINANCING N-SP100	C0078780	US1729671016
1836	95121001	LB SPECIAL FINANCING N-SP100	C4539030	US1845021021
1837	95121001	LB SPECIAL FINANCING N-SP100	H0820380	US4136191073
1838	95121001	LB SPECIAL FINANCING N-SP100	H2193740	US4282361033
1839	95121001	LB SPECIAL FINANCING N-SP100	H5517440	US4581401001
1840	95121001	LB SPECIAL FINANCING N-SP100	P7483650	US7427181091
1841	95121001	LB SPECIAL FINANCING N-SP100	W5610010	US9694571004
1842	95121005	LB SPECIAL FINANCING N-B2BNAS	C0078780	US1729671016
1843	95121005	LB SPECIAL FINANCING N-B2BNAS	C4539030	US1845021021
1844	95121005	LB SPECIAL FINANCING N-B2BNAS	H0820380	US4136191073
1845	95121005	LB SPECIAL FINANCING N-B2BNAS	W5610010	US9694571004
1846	95121043	ETF SPY	A0142510	US02209S1033
1847	95121043	ETF SPY	C0078780	US1729671016
1848	95121043	ETF SPY	C4539030	US1845021021
1849	95121043	ETF SPY	H0820380	US4136191073
1850	95121043	ETF SPY	H2193740	US4282361033
1851	95121043	ETF SPY	H5517440	US4581401001
1852	95121043	ETF SPY	P7483650	US7427181091
1853	95121043	ETF SPY	W5610010	US9694571004
1854	95121668	HEDGE	A0142510	US02209S1033
1855	95121668	HEDGE	C0078780	US1729671016
1856	95121668	HEDGE	C4539030	US1845021021
1857	95121668	HEDGE	H0820380	US4136191073
1858	95121668	HEDGE	P7483650	US7427181091
1859	95121669	ETF DIA	A0142510	US02209S1033
1860	95121669	ETF DIA	C0078780	US1729671016
1861	95121669	ETF DIA	H2193740	US4282361033
1862	95121669	ETF DIA	H5517440	US4581401001
1863	95121669	ETF DIA	P7483650	US7427181091
1864	95121751	PRUT	W5610010	US9694571004
1865	95121752	PRSC	H5517440	US4581401001
1866	95121903	R1000	H5517440	US4581401001
1867	95121552	STAT ARB FLIP	C4539030	US1845021021
1868	95121609	STAT ARB FLIP	H2193740	US4282361033
1869	95121609	STAT ARB FLIP	W5610010	US9694571004
1870	95126143	STAT ARB FLIP	H2193740	US4282361033
1871	072004BK9	SYN PB JPN SWAPS	301831335	JP311200PP76
1872	072004BK9	SYN PB JPN SWAPS	989665906	JP3223800008

	N	O
1825	WILLIAMS COMPANIES INC	394,071
1826	HEWLETT PACKARD CO	112,899
1827	HARRAHS ENTERTAINMENT INC	693
1828	WILLIAMS COMPANIES INC	1,331
1829	HEWLETT PACKARD CO	169,348
1830	WILLIAMS COMPANIES INC	1,224,814
1831	ADJUSTMENT	2,832,499,990
1832	CLEAR CHANNEL COMMUNICATIONS INC	3,039,222
1833	CITIGROUP INC	331,683
1834	ALTRIA GROUP INC	363,859
1835	CITIGROUP INC	777,276
1836	CLEAR CHANNEL COMMUNICATIONS INC	183,049
1837	HARRAHS ENTERTAINMENT INC	4,491
1838	HEWLETT PACKARD CO	1,224,695
1839	INTEL CORP	391,768
1840	PROCTER & GAMBLE CO	648,143
1841	WILLIAMS COMPANIES INC	66,896
1842	CITIGROUP INC	1,354,698
1843	CLEAR CHANNEL COMMUNICATIONS INC	5,385,000
1844	HARRAHS ENTERTAINMENT INC	2,434,304
1845	WILLIAMS COMPANIES INC	2,348,936
1846	ALTRIA GROUP INC	5,992,178
1847	CITIGROUP INC	12,800,774
1848	CLEAR CHANNEL COMMUNICATIONS INC	3,006,644
1849	HARRAHS ENTERTAINMENT INC	73,854
1850	HEWLETT PACKARD CO	20,175,148
1851	INTEL CORP	6,452,200
1852	PROCTER & GAMBLE CO	10,675,665
1853	WILLIAMS COMPANIES INC	1,103,650
1854	ALTRIA GROUP INC	29,766
1855	CITIGROUP INC	31,497
1856	CLEAR CHANNEL COMMUNICATIONS INC	11,775
1857	HARRAHS ENTERTAINMENT INC	429
1858	PROCTER & GAMBLE CO	43,376
1859	ALTRIA GROUP INC	106,144
1860	CITIGROUP INC	95,959
1861	HEWLETT PACKARD CO	291,829
1862	INTEL CORP	43,003
1863	PROCTER & GAMBLE CO	127,567
1864	WILLIAMS COMPANIES INC	862,005
1865	INTEL CORP	662,492
1866	INTEL CORP	206
1867	CLEAR CHANNEL COMMUNICATIONS INC	10,770
1868	HEWLETT PACKARD CO	1,725
1869	WILLIAMS COMPANIES INC	666
1870	HEWLETT PACKARD CO	9,197
1871	ASAHI GLASS CO LTD CNVBND#5 (5201) 1.9 %26Dec08	28,806,121
1872	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	3,333,550

	P	Q
1825	0059	
1826	0059	
1827	0059	
1828	0059	
1829	0059	
1830	0059	
1831	0183	
1832	0000	
1833	0059	
1834	0059	
1835	0059	
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1840	0059	
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1868	0059	
1869	0059	
1870	0059	
1871	0183	
1872	0183	

	A		B	C
1873	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1874	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1875	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1876	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1877	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1878	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1879	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1880	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1881	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1882	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1883	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1884	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1885	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1886	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1887	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1888	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1889	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1890	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1891	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1892	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1893	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1894	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1895	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1896	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1897	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1898	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1899	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1900	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1901	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1902	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1903	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1904	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1905	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1906	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1907	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1908	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1909	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1910	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1911	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1912	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1913	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1914	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1915	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1916	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1917	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1918	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1919	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1920	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	D	E	F	G	H	I
1873	SUM ASIA	ITS	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	70065
1874	SUM ASIA	ITS	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	70065
1875	SUM ASIA	ITS	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	70065
1876	SUM ASIA	ITS	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	70065
1877	SUM ASIA	ITS	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	70065
1878	SUM ASIA	ITS	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	70065
1879	SUM ASIA	ITS	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	70065
1880	SUM ASIA	ITS	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	70065
1881	SUM ASIA	ITS	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	70065
1882	SUM ASIA	ITS	EQUITY SYNTHETICS	PB SYNTHETICS ASIA	SYN PRIME BROKER ASIA	70065
1883	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1884	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1885	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1886	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1887	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1888	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1889	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1890	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1891	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1892	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1893	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1894	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1895	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1896	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1897	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1898	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1899	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1900	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1901	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1902	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1903	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1904	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1905	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1906	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1907	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21100
1908	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1909	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1910	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1911	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1912	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1913	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1914	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1915	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1916	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1917	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1918	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1919	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1920	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108

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	J	K	L	M
1873	071000NF6	SPB JPY SECTORIND1	001302090	JP3346400009
1874	071000NF6	SPB JPY SECTORIND1	002648780	JP3496400007
1875	071000NF6	SPB JPY SECTORIND1	010138477	JP3165650007
1876	071000NG4	SPB JPYSECTORIND2	307295907	JP3802400006
1877	071000NG4	SPB JPYSECTORIND2	438128100	JP3854600008
1878	071000NG4	SPB JPYSECTORIND2	606769933	JP3898400001
1879	071000NG4	SPB JPYSECTORIND2	606793917	JP3900000005
1880	071000NG4	SPB JPYSECTORIND2	606827913	JP3893600001
1881	071000NG4	SPB JPYSECTORIND2	892331935	JP3633400001
1882	071000NG4	SPB JPYSECTORIND2	999219900	JP3733000008
1883	0710093G7	IVC PROP JPY	001302090	JP3346400009
1884	0710093G7	IVC PROP JPY	001318500	JP3140000005
1885	0710093G7	IVC PROP JPY	001353788	JP3409000001
1886	0710093G7	IVC PROP JPY	022623078	JP3386030005
1887	0710093G7	IVC PROP JPY	1TK016265	JP3885780001
1888	0710093G7	IVC PROP JPY	465730901	JP3143600009
1889	0710093G7	IVC PROP JPY	499890903	JP3289800009
1890	0710093G7	IVC PROP JPY	606769933	JP3898400001
1891	0710093G7	IVC PROP JPY	606793917	JP3900000005
1892	0710093G7	IVC PROP JPY	606827913	JP3893600001
1893	0710093G7	IVC PROP JPY	654901107	JP3720800006
1894	0710093G7	IVC PROP JPY	891493108	JP3592200004
1895	0710093G7	IVC PROP JPY	989646906	JP3657400002
1896	0710093G7	IVC PROP JPY	989660907	JP3670800006
1897	0710093G7	IVC PROP JPY	989665906	JP3223800008
1898	0710093G7	IVC PROP JPY	989671904	JP3358800005
1899	0710093G7	IVC PROP JPY	989681903	JP3868400007
1900	0710093G7	IVC PROP JPY	989844915	JP3569000007
1901	0710093G7	IVC PROP JPY	998937908	JP3678000005
1902	0710093G7	IVC PROP JPY	998995914	JP3932400009
1903	0710093G7	IVC PROP JPY	999140908	JP3269600007
1904	0710093G7	IVC PROP JPY	999219900	JP3733000008
1905	0710093G7	IVC PROP JPY	999343908	JP3902400005
1906	0710093G7	IVC PROP JPY	999901903	JP3116000005
1907	0710093G7	IVC PROP JPY	999951916	JP3407400005
1908	0710093J1	SACM2 JPY LPS	001302090	JP3346400009
1909	0710093J1	SACM2 JPY LPS	001318500	JP3140000005
1910	0710093J1	SACM2 JPY LPS	001340009	JP3201200007
1911	0710093J1	SACM2 JPY LPS	001353788	JP3409000001
1912	0710093J1	SACM2 JPY LPS	002648780	JP3496400007
1913	0710093J1	SACM2 JPY LPS	1TK016265	JP3885780001
1914	0710093J1	SACM2 JPY LPS	438128100	JP3854600008
1915	0710093J1	SACM2 JPY LPS	465730901	JP3143600009
1916	0710093J1	SACM2 JPY LPS	606769933	JP3898400001
1917	0710093J1	SACM2 JPY LPS	606793917	JP3900000005
1918	0710093J1	SACM2 JPY LPS	606827913	JP3893600001
1919	0710093J1	SACM2 JPY LPS	654901107	JP3720800006
1920	0710093J1	SACM2 JPY LPS	892331935	JP3633400001

	N	O
1873	CSK HOLDINGS CORP SHR (9737)NPV JPY	19,241
1874	KDDI CORP SHR (9433)NPV JPY	205,787
1875	NTT DOCOMO INC SHR (9437)NPV JPY	164,209
1876	FANUC LTD SHR (6954)NPV JPY	62,356
1877	HONDA MOTOR CO LTD SHR (7267)NPV JPY	114,588
1878	MITSUBISHI CORP SHR (8058)NPV JPY	26,571
1879	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	39,380
1880	MITSUI & CO LTD SHR (8031)NPV JPY	35,922
1881	TOYOTA MOTOR CORP SHR (7203)NPV JPY	75,355
1882	NEC CORP SHR (6701)NPV JPY	118,304
1883	CSK HOLDINGS CORP SHR (9737)NPV JPY	35,497
1884	ISETAN CO LTD SHR (8238)NPV JPY	23,943
1885	SUMITOMO REALTY & DESHR (8830)NPV JPY	117,384
1886	JFE HOLDINGS INC SHR (5411)NPV JPY	22,891
1887	MIZUHO FINANCIAL GROSHR (8411)NPV JPY	70,164
1888	ITOCHU CORP SHR (8001)NPV JPY	48,617
1889	KOBE STEEL LTD SHR (5406)NPV JPY	18,340
1890	MITSUBISHI CORP SHR (8058)NPV JPY	48,934
1891	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	72,760
1892	MITSUI & CO LTD SHR (8031)NPV JPY	113,348
1893	NSK LTD SHR (6471)NPV JPY	150,892
1894	TOSHIBA CORP SHR (6502)NPV JPY	95,710
1895	NIKON CORP SHR (7731)NPV JPY	92,688
1896	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	71,118
1897	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	107,157
1898	SHIMIZU CORP SHR (1803)NPV JPY	14,663
1899	MAZDA MOTOR CORP SHR (7261)NPV JPY	1,903
1900	TOKYU LAND CORP SHR (8815)NPV JPY	14,305
1901	NISSHINBO INDUSTRIESSHR (3105)NPV JPY	94,217
1902	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	13,811
1903	KURARAY CO LTD SHR (3405)NPV JPY	72,742
1904	NEC CORP SHR (6701)NPV JPY	64,324
1905	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	30,529
1906	ASAHI BREWERIES LTD SHR (2502)NPV JPY	19,130
1907	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	6,757
1908	CSK HOLDINGS CORP SHR (9737)NPV JPY	1,033,600
1909	ISETAN CO LTD SHR (8238)NPV JPY	47,885
1910	OLYMPUS CORP SHR (7733)NPV JPY	170,754
1911	SUMITOMO REALTY & DESHR (8830)NPV JPY	160,069
1912	KDDI CORP SHR (9433)NPV JPY	8,069
1913	MIZUHO FINANCIAL GROSHR (8411)NPV JPY	529,625
1914	HONDA MOTOR CO LTD SHR (7267)NPV JPY	313,597
1915	ITOCHU CORP SHR (8001)NPV JPY	14,959
1916	MITSUBISHI CORP SHR (8058)NPV JPY	41,207
1917	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	176,703
1918	MITSUI & CO LTD SHR (8031)NPV JPY	177,106
1919	NSK LTD SHR (6471)NPV JPY	62,438
1920	TOYOTA MOTOR CORP SHR (7203)NPV JPY	47,998

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	P	Q
1873	0187	
1874	0187	
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1914	0370	
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1916	0370	
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1918	0370	
1919	0370	
1920	0370	

	A		B	C
1921	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1922	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1923	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1924	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1925	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1926	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1927	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1928	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1929	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1930	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1931	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1932	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1933	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1934	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1935	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1936	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1937	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1938	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1939	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1940	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1941	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1942	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1943	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1944	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1945	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1946	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1947	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1948	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1949	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1950	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1951	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1952	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1953	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1954	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1955	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1956	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1957	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1958	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1959	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1960	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1961	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1962	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1963	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1964	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1965	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1966	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1967	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1968	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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	D	E	F	G	H	I
1921	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1922	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1923	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1924	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1925	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1926	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1927	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1928	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1929	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1930	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1931	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1932	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	21108
1933	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1934	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1935	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1936	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1937	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1938	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1939	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1940	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1941	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1942	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1943	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1944	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1945	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1946	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1947	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1948	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1949	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1950	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1951	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1952	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1953	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1954	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1955	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1956	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1957	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1958	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1959	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1960	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1961	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1962	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1963	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1964	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1965	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1966	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1967	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1968	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141

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	J	K	L	M
1921	0710093J1	SACM2 JPY LPS	989620901	JP3351600006
1922	0710093J1	SACM2 JPY LPS	989630900	JP3119600009
1923	0710093J1	SACM2 JPY LPS	989646906	JP3657400002
1924	0710093J1	SACM2 JPY LPS	998910905	JP3493800001
1925	0710093J1	SACM2 JPY LPS	998995914	JP3932400009
1926	0710093J1	SACM2 JPY LPS	999140908	JP3269600007
1927	0710093J1	SACM2 JPY LPS	999219900	JP3733000008
1928	0710093J1	SACM2 JPY LPS	999343908	JP3902400005
1929	0710093J1	SACM2 JPY LPS	999604903	JP3371200001
1930	0710093J1	SACM2 JPY LPS	999685902	JP3942400007
1931	0710093J1	SACM2 JPY LPS	999951916	JP3407400005
1932	0710093J1	SACM2 JPY LPS	999990971	JP3160400002
1933	0710092B9	IVCJ-NKK225	001302090	JP3346400009
1934	0710092B9	IVCJ-NKK225	001318500	JP3140000005
1935	0710092B9	IVCJ-NKK225	001329549	JP3866800000
1936	0710092B9	IVCJ-NKK225	001340009	JP3201200007
1937	0710092B9	IVCJ-NKK225	001353788	JP3409000001
1938	0710092B9	IVCJ-NKK225	002648780	JP3496400007
1939	0710092B9	IVCJ-NKK225	010138477	JP3165650007
1940	0710092B9	IVCJ-NKK225	022623078	JP3386030005
1941	0710092B9	IVCJ-NKK225	1TK016265	JP3885780001
1942	0710092B9	IVCJ-NKK225	307295907	JP3802400006
1943	0710092B9	IVCJ-NKK225	438128100	JP3854600008
1944	0710092B9	IVCJ-NKK225	465730901	JP3143600009
1945	0710092B9	IVCJ-NKK225	499890903	JP3289800009
1946	0710092B9	IVCJ-NKK225	606769933	JP3898400001
1947	0710092B9	IVCJ-NKK225	606793917	JP3900000005
1948	0710092B9	IVCJ-NKK225	606827913	JP3893600001
1949	0710092B9	IVCJ-NKK225	654901107	JP3720800006
1950	0710092B9	IVCJ-NKK225	891493108	JP3592200004
1951	0710092B9	IVCJ-NKK225	892331935	JP3633400001
1952	0710092B9	IVCJ-NKK225	989620901	JP3351600006
1953	0710092B9	IVCJ-NKK225	989630900	JP3119600009
1954	0710092B9	IVCJ-NKK225	989646906	JP3657400002
1955	0710092B9	IVCJ-NKK225	989660907	JP3670800006
1956	0710092B9	IVCJ-NKK225	989665906	JP3223800008
1957	0710092B9	IVCJ-NKK225	989671904	JP3358800005
1958	0710092B9	IVCJ-NKK225	989681903	JP3868400007
1959	0710092B9	IVCJ-NKK225	989844915	JP3569000007
1960	0710092B9	IVCJ-NKK225	998910905	JP3493800001
1961	0710092B9	IVCJ-NKK225	998937908	JP3678000005
1962	0710092B9	IVCJ-NKK225	998995914	JP3932400009
1963	0710092B9	IVCJ-NKK225	999140908	JP3269600007
1964	0710092B9	IVCJ-NKK225	999219900	JP3733000008
1965	0710092B9	IVCJ-NKK225	999343908	JP3902400005
1966	0710092B9	IVCJ-NKK225	999604903	JP3371200001
1967	0710092B9	IVCJ-NKK225	999685902	JP3942400007
1968	0710092B9	IVCJ-NKK225	999901903	JP3116000005

	N	O
1921	SHISEIDO CO LTD SHR (4911)NPV JPY	275,864
1922	AJINOMOTO CO INC SHR (2802)NPV JPY	528,983
1923	NIKON CORP SHR (7731)NPV JPY	370,752
1924	DAI NIPPON PRINTING SHR (7912)NPV JPY	520,315
1925	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	27,622
1926	KURARAY CO LTD SHR (3405)NPV JPY	223,823
1927	NEC CORP SHR (6701)NPV JPY	338,549
1928	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	178,083
1929	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	392,137
1930	ASTELLAS PHARMA INC SHR (4503)NPV JPY	494,642
1931	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	23,649
1932	EISAI CO LTD SHR (4523)NPV JPY	10,325
1933	CSK HOLDINGS CORP SHR (9737)NPV JPY	918,755
1934	ISETAN CO LTD SHR (8238)NPV JPY	376,243
1935	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	231,104
1936	OLYMPUS CORP SHR (7733)NPV JPY	1,073,314
1937	SUMITOMO REALTY & DESHR (8830)NPV JPY	469,535
1938	KDDI CORP SHR (9433)NPV JPY	1,775,158
1939	NTT DOCOMO INC SHR (9437)NPV JPY	19,620
1940	JFE HOLDINGS INC SHR (5411)NPV JPY	62,950
1941	MIZUHO FINANCIAL GROSHR (8411)NPV JPY	99,588
1942	FANUC LTD SHR (6954)NPV JPY	1,888,360
1943	HONDA MOTOR CO LTD SHR (7267)NPV JPY	1,271,730
1944	ITOCHU CORP SHR (8001)NPV JPY	164,551
1945	KOBE STEEL LTD SHR (5406)NPV JPY	25,218
1946	MITSUBISHI CORP SHR (8058)NPV JPY	377,735
1947	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	76,225
1948	MITSUI & CO LTD SHR (8031)NPV JPY	311,706
1949	NSK LTD SHR (6471)NPV JPY	228,940
1950	TOSHIBA CORP SHR (6502)NPV JPY	168,450
1951	TOYOTA MOTOR CORP SHR (7203)NPV JPY	439,985
1952	SHISEIDO CO LTD SHR (4911)NPV JPY	367,819
1953	AJINOMOTO CO INC SHR (2802)NPV JPY	306,254
1954	NIKON CORP SHR (7731)NPV JPY	407,828
1955	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	284,471
1956	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	188,597
1957	SHIMIZU CORP SHR (1803)NPV JPY	53,763
1958	MAZDA MOTOR CORP SHR (7261)NPV JPY	41,871
1959	TOKYU LAND CORP SHR (8815)NPV JPY	125,884
1960	DAI NIPPON PRINTING SHR (7912)NPV JPY	231,251
1961	NISSHINBO INDUSTRIESSHR (3105)NPV JPY	376,866
1962	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	202,560
1963	KURARAY CO LTD SHR (3405)NPV JPY	246,205
1964	NEC CORP SHR (6701)NPV JPY	74,481
1965	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	223,875
1966	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	1,268,678
1967	ASTELLAS PHARMA INC SHR (4503)NPV JPY	1,450,950
1968	ASAHI BREWERIES LTD SHR (2502)NPV JPY	420,849

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1921	0370	
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	A		B	C
1969	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1970	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1971	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1972	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1973	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1974	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1975	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1976	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1977	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1978	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1979	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1980	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1981	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1982	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1983	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1984	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1985	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1986	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1987	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1988	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1989	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1990	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1991	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1992	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1993	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1994	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1995	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1996	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1997	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1998	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
1999	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2000	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2001	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2002	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2003	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2004	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2005	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2006	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2007	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2008	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2009	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2010	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2011	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2012	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2013	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2014	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2015	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2016	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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LEHMAN BROTHERS HOLDINGS, INC.

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	D	E	F	G	H	I
1969	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1970	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1971	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1972	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1973	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1974	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1975	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1976	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1977	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1978	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1979	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1980	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1981	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1982	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1983	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1984	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1985	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1986	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1987	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1988	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1989	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1990	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1991	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1992	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1993	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1994	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1995	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1996	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1997	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1998	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
1999	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2000	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2001	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2002	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2003	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2004	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2005	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2006	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2007	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2008	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2009	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2010	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2011	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2012	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2013	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2014	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2015	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2016	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	J	K	L	M
1969	0710092B9	IVCJ-NKK225	999919913	JP3729400006
1970	0710092B9	IVCJ-NKK225	999951916	JP3407400005
1971	0710092B9	IVCJ-NKK225	999990971	JP3160400002
1972	0710092C7	TLJ2 TYKHE JPY LPS	001318500	JP3140000005
1973	0710092C7	TLJ2 TYKHE JPY LPS	001329549	JP3866800000
1974	0710092C7	TLJ2 TYKHE JPY LPS	001340009	JP3201200007
1975	0710092C7	TLJ2 TYKHE JPY LPS	002648780	JP3496400007
1976	0710092C7	TLJ2 TYKHE JPY LPS	499890903	JP3289800009
1977	0710092C7	TLJ2 TYKHE JPY LPS	606769933	JP3898400001
1978	0710092C7	TLJ2 TYKHE JPY LPS	606793917	JP3900000005
1979	0710092C7	TLJ2 TYKHE JPY LPS	606827913	JP3893600001
1980	0710092C7	TLJ2 TYKHE JPY LPS	654901107	JP3720800006
1981	0710092C7	TLJ2 TYKHE JPY LPS	891493108	JP3592200004
1982	0710092C7	TLJ2 TYKHE JPY LPS	989665906	JP3223800008
1983	0710092C7	TLJ2 TYKHE JPY LPS	989671904	JP3358800005
1984	0710092C7	TLJ2 TYKHE JPY LPS	989681903	JP3868400007
1985	0710092C7	TLJ2 TYKHE JPY LPS	998995914	JP3932400009
1986	0710092C7	TLJ2 TYKHE JPY LPS	999140908	JP3269600007
1987	0710092C7	TLJ2 TYKHE JPY LPS	999219900	JP3733000008
1988	0710092C7	TLJ2 TYKHE JPY LPS	999343908	JP3902400005
1989	0710092C7	TLJ2 TYKHE JPY LPS	999604903	JP3371200001
1990	0710092C7	TLJ2 TYKHE JPY LPS	999919913	JP3729400006
1991	0710092C7	TLJ2 TYKHE JPY LPS	999951916	JP3407400005
1992	0710092Y9	SACM JPY LPS	001302090	JP3346400009
1993	0710092Y9	SACM JPY LPS	001318500	JP3140000005
1994	0710092Y9	SACM JPY LPS	001329549	JP3866800000
1995	0710092Y9	SACM JPY LPS	001340009	JP3201200007
1996	0710092Y9	SACM JPY LPS	001353788	JP3409000001
1997	0710092Y9	SACM JPY LPS	002648780	JP3496400007
1998	0710092Y9	SACM JPY LPS	010138477	JP3165650007
1999	0710092Y9	SACM JPY LPS	022623078	JP3386030005
2000	0710092Y9	SACM JPY LPS	307295907	JP3802400006
2001	0710092Y9	SACM JPY LPS	438128100	JP3854600008
2002	0710092Y9	SACM JPY LPS	465730901	JP3143600009
2003	0710092Y9	SACM JPY LPS	499890903	JP3289800009
2004	0710092Y9	SACM JPY LPS	606769933	JP3898400001
2005	0710092Y9	SACM JPY LPS	606827913	JP3893600001
2006	0710092Y9	SACM JPY LPS	654901107	JP3720800006
2007	0710092Y9	SACM JPY LPS	891493108	JP3592200004
2008	0710092Y9	SACM JPY LPS	989620901	JP3351600006
2009	0710092Y9	SACM JPY LPS	989646906	JP3657400002
2010	0710092Y9	SACM JPY LPS	989660907	JP3670800006
2011	0710092Y9	SACM JPY LPS	989665906	JP3223800008
2012	0710092Y9	SACM JPY LPS	989681903	JP3868400007
2013	0710092Y9	SACM JPY LPS	989844915	JP3569000007
2014	0710092Y9	SACM JPY LPS	998910905	JP3493800001
2015	0710092Y9	SACM JPY LPS	998937908	JP3678000005
2016	0710092Y9	SACM JPY LPS	998995914	JP3932400009

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	N	O
1969	NIPPON EXPRESS CO LTSHR (9062)NPV JPY	158,230
1970	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	114,347
1971	EISAI CO LTD SHR (4523)NPV JPY	908,585
1972	ISETAN CO LTD SHR (8238)NPV JPY	414,722
1973	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	346,656
1974	OLYMPUS CORP SHR (7733)NPV JPY	585,445
1975	KDDI CORP SHR (9433)NPV JPY	233,998
1976	KOBE STEEL LTD SHR (5406)NPV JPY	236,704
1977	MITSUBISHI CORP SHR (8058)NPV JPY	364,857
1978	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	176,703
1979	MITSUI & CO LTD SHR (8031)NPV JPY	283,370
1980	NSK LTD SHR (6471)NPV JPY	671,209
1981	TOSHIBA CORP SHR (6502)NPV JPY	635,516
1982	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	244,319
1983	SHIMIZU CORP SHR (1803)NPV JPY	40,322
1984	MAZDA MOTOR CORP SHR (7261)NPV JPY	185,567
1985	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	230,182
1986	KURARAY CO LTD SHR (3405)NPV JPY	467,229
1987	NEC CORP SHR (6701)NPV JPY	189,587
1988	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	172,995
1989	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	602,622
1990	NIPPON EXPRESS CO LTSHR (9062)NPV JPY	230,153
1991	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	226,095
1992	CSK HOLDINGS CORP SHR (9737)NPV JPY	77,259
1993	ISETAN CO LTD SHR (8238)NPV JPY	468,593
1994	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	225,852
1995	OLYMPUS CORP SHR (7733)NPV JPY	317,116
1996	SUMITOMO REALTY & DESHR (8830)NPV JPY	74,699
1997	KDDI CORP SHR (9433)NPV JPY	149,274
1998	NTT DOCOMO INC SHR (9437)NPV JPY	387,042
1999	JFE HOLDINGS INC SHR (5411)NPV JPY	47,212
2000	FANUC LTD SHR (6954)NPV JPY	72,960
2001	HONDA MOTOR CO LTD SHR (7267)NPV JPY	332,384
2002	ITOCHU CORP SHR (8001)NPV JPY	104,714
2003	KOBE STEEL LTD SHR (5406)NPV JPY	39,546
2004	MITSUBISHI CORP SHR (8058)NPV JPY	198,311
2005	MITSUI & CO LTD SHR (8031)NPV JPY	304,622
2006	NSK LTD SHR (6471)NPV JPY	478,692
2007	TOSHIBA CORP SHR (6502)NPV JPY	222,047
2008	SHISEIDO CO LTD SHR (4911)NPV JPY	142,112
2009	NIKON CORP SHR (7731)NPV JPY	120,494
2010	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	368,520
2011	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	214,315
2012	MAZDA MOTOR CORP SHR (7261)NPV JPY	77,081
2013	TOKYU LAND CORP SHR (8815)NPV JPY	349,041
2014	DAI NIPPON PRINTING SHR (7912)NPV JPY	262,785
2015	NISSHINBO INDUSTRIESSHR (3105)NPV JPY	42,826
2016	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	345,272

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1969	0370	
1970	0370	
1971	0370	
1972	0370	
1973	0370	
1974	0370	
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2016	0370	

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2017	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2018	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2019	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2031	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2061	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2062	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2063	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2064	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	D	E	F	G	H	I
2017	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2018	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2019	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2020	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2021	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2022	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2023	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2024	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2025	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2026	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2027	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2028	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2031	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2035	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2036	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2037	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2038	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2043	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2046	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2047	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2050	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2051	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2064	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

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2017	0710092Y9	SACM JPY LPS	999140908	JP3269600007
2018	0710092Y9	SACM JPY LPS	999219900	JP3733000008
2019	0710092Y9	SACM JPY LPS	999343908	JP3902400005
2020	0710092Y9	SACM JPY LPS	999604903	JP3371200001
2021	0710092Y9	SACM JPY LPS	999901903	JP3116000005
2022	0710092Y9	SACM JPY LPS	999919913	JP3729400006
2023	0710092Y9	SACM JPY LPS	999951916	JP3407400005
2024	0710096L3	LPS-BURLACU MLPJPY	001329549	JP3866800000
2025	071009773	FRIEDMAN- LPS MLJ1	001302090	JP3346400009
2026	071009773	FRIEDMAN- LPS MLJ1	001318500	JP3140000005
2027	071009773	FRIEDMAN- LPS MLJ1	001329549	JP3866800000
2028	071009773	FRIEDMAN- LPS MLJ1	002648780	JP3496400007
2029	071009773	FRIEDMAN- LPS MLJ1	010138477	JP3165650007
2030	071009773	FRIEDMAN- LPS MLJ1	307295907	JP3802400006
2031	071009773	FRIEDMAN- LPS MLJ1	438128100	JP3854600008
2032	071009773	FRIEDMAN- LPS MLJ1	606827913	JP3893600001
2033	071009773	FRIEDMAN- LPS MLJ1	892331935	JP3633400001
2034	071009773	FRIEDMAN- LPS MLJ1	989620901	JP3351600006
2035	071009773	FRIEDMAN- LPS MLJ1	989630900	JP3119600009
2036	071009773	FRIEDMAN- LPS MLJ1	989646906	JP3657400002
2037	071009773	FRIEDMAN- LPS MLJ1	989671904	JP3358800005
2038	071009773	FRIEDMAN- LPS MLJ1	999140908	JP3269600007
2039	071009773	FRIEDMAN- LPS MLJ1	999343908	JP3902400005
2040	071009773	FRIEDMAN- LPS MLJ1	999604903	JP3371200001
2041	071009773	FRIEDMAN- LPS MLJ1	999951916	JP3407400005
2042	071009773	FRIEDMAN- LPS MLJ1	999990971	JP3160400002
2043	071009781	TYKHE SWAP HEDGE	001302090	JP3346400009
2044	071009781	TYKHE SWAP HEDGE	001318500	JP3140000005
2045	071009781	TYKHE SWAP HEDGE	001329549	JP3866800000
2046	071009781	TYKHE SWAP HEDGE	001353788	JP3409000001
2047	071009781	TYKHE SWAP HEDGE	002648780	JP3496400007
2048	071009781	TYKHE SWAP HEDGE	010138477	JP3165650007
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2051	071009781	TYKHE SWAP HEDGE	438128100	JP3854600008
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2053	071009781	TYKHE SWAP HEDGE	499890903	JP3289800009
2054	071009781	TYKHE SWAP HEDGE	606793917	JP3900000005
2055	071009781	TYKHE SWAP HEDGE	654901107	JP3720800006
2056	071009781	TYKHE SWAP HEDGE	891493108	JP3592200004
2057	071009781	TYKHE SWAP HEDGE	892331935	JP3633400001
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2064	071009781	TYKHE SWAP HEDGE	998995914	JP3932400009

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2017	KURARAY CO LTD SHR (3405)NPV JPY	464,432
2018	NEC CORP SHR (6701)NPV JPY	32,162
2019	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	447,751
2020	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	5,767
2021	ASAHI BREWERIES LTD SHR (2502)NPV JPY	428,501
2022	NIPPON EXPRESS CO LTSHR (9062)NPV JPY	64,730
2023	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	58,213
2024	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	73,533
2025	CSK HOLDINGS CORP SHR (9737)NPV JPY	196,279
2026	ISETAN CO LTD SHR (8238)NPV JPY	21,377
2027	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	57,776
2028	KDDI CORP SHR (9433)NPV JPY	137,172
2029	NTT DOCOMO INC SHR (9437)NPV JPY	892
2030	FANUC LTD SHR (6954)NPV JPY	231,753
2031	HONDA MOTOR CO LTD SHR (7267)NPV JPY	216,772
2032	MITSUI & CO LTD SHR (8031)NPV JPY	120,432
2033	TOYOTA MOTOR CORP SHR (7203)NPV JPY	40,999
2034	SHISEIDO CO LTD SHR (4911)NPV JPY	41,798
2035	AJINOMOTO CO INC SHR (2802)NPV JPY	55,682
2036	NIKON CORP SHR (7731)NPV JPY	83,419
2037	SHIMIZU CORP SHR (1803)NPV JPY	41,544
2038	KURARAY CO LTD SHR (3405)NPV JPY	137,091
2039	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	10,176
2040	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	28,834
2041	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	42,360
2042	EISAI CO LTD SHR (4523)NPV JPY	8,259
2043	CSK HOLDINGS CORP SHR (9737)NPV JPY	724,564
2044	ISETAN CO LTD SHR (8238)NPV JPY	840,560
2045	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	698,565
2046	SUMITOMO REALTY & DESHR (8830)NPV JPY	789,673
2047	KDDI CORP SHR (9433)NPV JPY	84,723
2048	NTT DOCOMO INC SHR (9437)NPV JPY	746,437
2049	JFE HOLDINGS INC SHR (5411)NPV JPY	77,257
2050	FANUC LTD SHR (6954)NPV JPY	437,756
2051	HONDA MOTOR CO LTD SHR (7267)NPV JPY	758,703
2052	ITOCHU CORP SHR (8001)NPV JPY	691,862
2053	KOBE STEEL LTD SHR (5406)NPV JPY	472,834
2054	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	666,964
2055	NSK LTD SHR (6471)NPV JPY	1,134,292
2056	TOSHIBA CORP SHR (6502)NPV JPY	118,681
2057	TOYOTA MOTOR CORP SHR (7203)NPV JPY	178,994
2058	SHISEIDO CO LTD SHR (4911)NPV JPY	618,605
2059	AJINOMOTO CO INC SHR (2802)NPV JPY	1,113,649
2060	NIKON CORP SHR (7731)NPV JPY	676,623
2061	SHIMIZU CORP SHR (1803)NPV JPY	23,216
2062	MAZDA MOTOR CORP SHR (7261)NPV JPY	123,711
2063	DAI NIPPON PRINTING SHR (7912)NPV JPY	215,484
2064	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	1,289,017

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2065	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2066	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2108	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2109	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2110	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2111	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2112	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	D	E	F	G	H	I
2065	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2066	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2067	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2068	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2069	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2070	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2071	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2072	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2074	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2075	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2076	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2077	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2078	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2088	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2089	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2090	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2091	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2096	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2100	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2101	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2104	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2110	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2111	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2112	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141

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	J	K	L	M
2065	071009781	TYKHE SWAP HEDGE	999140908	JP3269600007
2066	071009781	TYKHE SWAP HEDGE	999343908	JP3902400005
2067	071009781	TYKHE SWAP HEDGE	999604903	JP3371200001
2068	071009781	TYKHE SWAP HEDGE	999685902	JP3942400007
2069	071009781	TYKHE SWAP HEDGE	999901903	JP3116000005
2070	071009781	TYKHE SWAP HEDGE	999919913	JP3729400006
2071	071009781	TYKHE SWAP HEDGE	999951916	JP3407400005
2072	0730000C6	IVCJ-LBAC	001302090	JP3346400009
2073	0730000C6	IVCJ-LBAC	001318500	JP3140000005
2074	0730000C6	IVCJ-LBAC	001329549	JP3866800000
2075	0730000C6	IVCJ-LBAC	001340009	JP3201200007
2076	0730000C6	IVCJ-LBAC	001353788	JP3409000001
2077	0730000C6	IVCJ-LBAC	002648780	JP3496400007
2078	0730000C6	IVCJ-LBAC	010138477	JP3165650007
2079	0730000C6	IVCJ-LBAC	022623078	JP3386030005
2080	0730000C6	IVCJ-LBAC	1TK016265	JP3885780001
2081	0730000C6	IVCJ-LBAC	307295907	JP3802400006
2082	0730000C6	IVCJ-LBAC	438128100	JP3854600008
2083	0730000C6	IVCJ-LBAC	465730901	JP3143600009
2084	0730000C6	IVCJ-LBAC	499890903	JP3289800009
2085	0730000C6	IVCJ-LBAC	606769933	JP3898400001
2086	0730000C6	IVCJ-LBAC	606793917	JP3900000005
2087	0730000C6	IVCJ-LBAC	606827913	JP3893600001
2088	0730000C6	IVCJ-LBAC	891493108	JP3592200004
2089	0730000C6	IVCJ-LBAC	892331935	JP3633400001
2090	0730000C6	IVCJ-LBAC	989620901	JP3351600006
2091	0730000C6	IVCJ-LBAC	989630900	JP3119600009
2092	0730000C6	IVCJ-LBAC	989646906	JP3657400002
2093	0730000C6	IVCJ-LBAC	989665906	JP3223800008
2094	0730000C6	IVCJ-LBAC	989671904	JP3358800005
2095	0730000C6	IVCJ-LBAC	989681903	JP3868400007
2096	0730000C6	IVCJ-LBAC	989844915	JP3569000007
2097	0730000C6	IVCJ-LBAC	998910905	JP3493800001
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2103	0730000C6	IVCJ-LBAC	999685902	JP3942400007
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2105	0730000C6	IVCJ-LBAC	999919913	JP3729400006
2106	0730000C6	IVCJ-LBAC	999951916	JP3407400005
2107	0730000C6	IVCJ-LBAC	999990971	JP3160400002
2108	0730000L6	GSA SWAP HEDGE	001302090	JP3346400009
2109	0730000L6	GSA SWAP HEDGE	001318500	JP3140000005
2110	0730000L6	GSA SWAP HEDGE	438128100	JP3854600008
2111	0730000L6	GSA SWAP HEDGE	499890903	JP3289800009
2112	0730000L6	GSA SWAP HEDGE	606793917	JP3900000005

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2065	KURARAY CO LTD SHR (3405)NPV JPY	780,581
2066	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	1,002,352
2067	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	1,320,578
2068	ASTELLAS PHARMA INC SHR (4503)NPV JPY	3,298
2069	ASAHI BREWERIES LTD SHR (2502)NPV JPY	395,981
2070	NIPPON EXPRESS CO LTSHR (9062)NPV JPY	3,596
2071	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	456,088
2072	CSK HOLDINGS CORP SHR (9737)NPV JPY	45,938
2073	ISETAN CO LTD SHR (8238)NPV JPY	89,785
2074	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	861,388
2075	OLYMPUS CORP SHR (7733)NPV JPY	390,296
2076	SUMITOMO REALTY & DESHR (8830)NPV JPY	234,767
2077	KDDI CORP SHR (9433)NPV JPY	927,924
2078	NTT DOCOMO INC SHR (9437)NPV JPY	958,240
2079	JFE HOLDINGS INC SHR (5411)NPV JPY	533,643
2080	MIZUHO FINANCIAL GROSHR (8411)NPV JPY	1,822,002
2081	FANUC LTD SHR (6954)NPV JPY	652,342
2082	HONDA MOTOR CO LTD SHR (7267)NPV JPY	1,883,028
2083	ITOCHU CORP SHR (8001)NPV JPY	302,923
2084	KOBE STEEL LTD SHR (5406)NPV JPY	95,140
2085	MITSUBISHI CORP SHR (8058)NPV JPY	812,129
2086	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	323,955
2087	MITSUI & CO LTD SHR (8031)NPV JPY	644,666
2088	TOSHIBA CORP SHR (6502)NPV JPY	692,942
2089	TOYOTA MOTOR CORP SHR (7203)NPV JPY	1,903,934
2090	SHISEIDO CO LTD SHR (4911)NPV JPY	217,348
2091	AJINOMOTO CO INC SHR (2802)NPV JPY	373,421
2092	NIKON CORP SHR (7731)NPV JPY	120,494
2093	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	30,004
2094	SHIMIZU CORP SHR (1803)NPV JPY	42,766
2095	MAZDA MOTOR CORP SHR (7261)NPV JPY	44,726
2096	TOKYU LAND CORP SHR (8815)NPV JPY	65,803
2097	DAI NIPPON PRINTING SHR (7912)NPV JPY	315,343
2098	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	294,633
2099	KURARAY CO LTD SHR (3405)NPV JPY	64,349
2100	NEC CORP SHR (6701)NPV JPY	168,289
2101	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	620,746
2102	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	928,441
2103	ASTELLAS PHARMA INC SHR (4503)NPV JPY	1,303,216
2104	ASAHI BREWERIES LTD SHR (2502)NPV JPY	274,508
2105	NIPPON EXPRESS CO LTSHR (9062)NPV JPY	222,960
2106	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	123,443
2107	EISAI CO LTD SHR (4523)NPV JPY	410,928
2108	CSK HOLDINGS CORP SHR (9737)NPV JPY	54,290
2109	ISETAN CO LTD SHR (8238)NPV JPY	33,229
2110	HONDA MOTOR CO LTD SHR (7267)NPV JPY	23,122
2111	KOBE STEEL LTD SHR (5406)NPV JPY	5,731
2112	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	32,915

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2110	0370	
2111	0370	
2112	0370	

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

	D	E	F	G	H	I
2113	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2114	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2115	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2116	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2117	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2118	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2119	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2120	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2121	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2122	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2123	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2127	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2130	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2133	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2134	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2135	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2136	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2138	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2141	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2143	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2144	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2145	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
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2150	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2151	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2152	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2153	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2154	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2155	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2156	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2157	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2158	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2159	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2160	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	J	K	L	M
2113	0730000L6	GSA SWAP HEDGE	654901107	JP3720800006
2114	0730000L6	GSA SWAP HEDGE	891493108	JP3592200004
2115	0730000L6	GSA SWAP HEDGE	989630900	JP3119600009
2116	0730000L6	GSA SWAP HEDGE	998910905	JP3493800001
2117	0730000L6	GSA SWAP HEDGE	998937908	JP3678000005
2118	0730000L6	GSA SWAP HEDGE	998995914	JP3932400009
2119	0730000L6	GSA SWAP HEDGE	999685902	JP3942400007
2120	0730000L6	GSA SWAP HEDGE	999901903	JP3116000005
2121	0730000M4	XJU - LPS MLJ1 MILLENNIUM	001302090	JP3346400009
2122	0730000M4	XJU - LPS MLJ1 MILLENNIUM	001329549	JP3866800000
2123	0730000M4	XJU - LPS MLJ1 MILLENNIUM	010138477	JP3165650007
2124	0730000M4	XJU - LPS MLJ1 MILLENNIUM	438128100	JP3854600008
2125	0730000M4	XJU - LPS MLJ1 MILLENNIUM	654901107	JP3720800006
2126	0730000M4	XJU - LPS MLJ1 MILLENNIUM	892331935	JP3633400001
2127	0730000M4	XJU - LPS MLJ1 MILLENNIUM	989630900	JP3119600009
2128	0730000M4	XJU - LPS MLJ1 MILLENNIUM	989660907	JP3670800006
2129	0730000M4	XJU - LPS MLJ1 MILLENNIUM	989665906	JP3223800008
2130	0730000M4	XJU - LPS MLJ1 MILLENNIUM	989671904	JP3358800005
2131	0730000M4	XJU - LPS MLJ1 MILLENNIUM	989681903	JP3868400007
2132	0730000M4	XJU - LPS MLJ1 MILLENNIUM	998910905	JP3493800001
2133	0730000M4	XJU - LPS MLJ1 MILLENNIUM	999140908	JP3269600007
2134	0730000M4	XJU - LPS MLJ1 MILLENNIUM	999343908	JP3902400005
2135	0730000M4	XJU - LPS MLJ1 MILLENNIUM	999604903	JP3371200001
2136	0730000M4	XJU - LPS MLJ1 MILLENNIUM	999685902	JP3942400007
2137	0730000N2	MILJ SWAP H-RTJPEQ	001302090	JP3346400009
2138	0730000N2	MILJ SWAP H-RTJPEQ	001318500	JP3140000005
2139	0730000N2	MILJ SWAP H-RTJPEQ	001340009	JP3201200007
2140	0730000N2	MILJ SWAP H-RTJPEQ	001353788	JP3409000001
2141	0730000N2	MILJ SWAP H-RTJPEQ	307295907	JP3802400006
2142	0730000N2	MILJ SWAP H-RTJPEQ	438128100	JP3854600008
2143	0730000N2	MILJ SWAP H-RTJPEQ	465730901	JP3143600009
2144	0730000N2	MILJ SWAP H-RTJPEQ	499890903	JP3289800009
2145	0730000N2	MILJ SWAP H-RTJPEQ	606769933	JP3898400001
2146	0730000N2	MILJ SWAP H-RTJPEQ	606827913	JP3893600001
2147	0730000N2	MILJ SWAP H-RTJPEQ	891493108	JP3592200004
2148	0730000N2	MILJ SWAP H-RTJPEQ	892331935	JP3633400001
2149	0730000N2	MILJ SWAP H-RTJPEQ	989620901	JP3351600006
2150	0730000N2	MILJ SWAP H-RTJPEQ	989660907	JP3670800006
2151	0730000N2	MILJ SWAP H-RTJPEQ	989665906	JP3223800008
2152	0730000N2	MILJ SWAP H-RTJPEQ	989671904	JP3358800005
2153	0730000N2	MILJ SWAP H-RTJPEQ	989681903	JP3868400007
2154	0730000N2	MILJ SWAP H-RTJPEQ	989844915	JP3569000007
2155	0730000N2	MILJ SWAP H-RTJPEQ	998937908	JP3678000005
2156	0730000N2	MILJ SWAP H-RTJPEQ	998995914	JP3932400009
2157	0730000N2	MILJ SWAP H-RTJPEQ	999140908	JP3269600007
2158	0730000N2	MILJ SWAP H-RTJPEQ	999343908	JP3902400005
2159	0730000N2	MILJ SWAP H-RTJPEQ	999685902	JP3942400007
2160	0730000N2	MILJ SWAP H-RTJPEQ	999919913	JP3729400006

	N	O
2113	NSK LTD SHR (6471)NPV JPY	20,813
2114	TOSHIBA CORP SHR (6502)NPV JPY	99,539
2115	AJINOMOTO CO INC SHR (2802)NPV JPY	48,722
2116	DAI NIPPON PRINTING SHR (7912)NPV JPY	21,023
2117	NISSHINBO INDUSTRIESSHR (3105)NPV JPY	17,130
2118	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	9,207
2119	ASTELLAS PHARMA INC SHR (4503)NPV JPY	90,750
2120	ASAHI BREWERIES LTD SHR (2502)NPV JPY	86,083
2121	CSK HOLDINGS CORP SHR (9737)NPV JPY	2,088
2122	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	15,757
2123	NTT DOCOMO INC SHR (9437)NPV JPY	48,157
2124	HONDA MOTOR CO LTD SHR (7267)NPV JPY	10,116
2125	NSK LTD SHR (6471)NPV JPY	93,657
2126	TOYOTA MOTOR CORP SHR (7203)NPV JPY	25,999
2127	AJINOMOTO CO INC SHR (2802)NPV JPY	6,960
2128	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	19,396
2129	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	42,863
2130	SHIMIZU CORP SHR (1803)NPV JPY	26,881
2131	MAZDA MOTOR CORP SHR (7261)NPV JPY	952
2132	DAI NIPPON PRINTING SHR (7912)NPV JPY	31,534
2133	KURARAY CO LTD SHR (3405)NPV JPY	30,775
2134	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	61,057
2135	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	25,950
2136	ASTELLAS PHARMA INC SHR (4503)NPV JPY	98,928
2137	CSK HOLDINGS CORP SHR (9737)NPV JPY	597,191
2138	ISETAN CO LTD SHR (8238)NPV JPY	1,397,228
2139	OLYMPUS CORP SHR (7733)NPV JPY	1,414,824
2140	SUMITOMO REALTY & DESHR (8830)NPV JPY	811,015
2141	FANUC LTD SHR (6954)NPV JPY	952,763
2142	HONDA MOTOR CO LTD SHR (7267)NPV JPY	572,279
2143	ITOCHU CORP SHR (8001)NPV JPY	684,383
2144	KOBE STEEL LTD SHR (5406)NPV JPY	154,746
2145	MITSUBISHI CORP SHR (8058)NPV JPY	758,903
2146	MITSUI & CO LTD SHR (8031)NPV JPY	765,098
2147	TOSHIBA CORP SHR (6502)NPV JPY	336,900
2148	TOYOTA MOTOR CORP SHR (7203)NPV JPY	173,994
2149	SHISEIDO CO LTD SHR (4911)NPV JPY	835,952
2150	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	665,921
2151	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	540,073
2152	SHIMIZU CORP SHR (1803)NPV JPY	252,929
2153	MAZDA MOTOR CORP SHR (7261)NPV JPY	256,938
2154	TOKYU LAND CORP SHR (8815)NPV JPY	732,413
2155	NISSHINBO INDUSTRIESSHR (3105)NPV JPY	1,644,508
2156	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	395,912
2157	KURARAY CO LTD SHR (3405)NPV JPY	679,861
2158	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	625,834
2159	ASTELLAS PHARMA INC SHR (4503)NPV JPY	1,348,724
2160	NIPPON EXPRESS CO LTSHR (9062)NPV JPY	740,805

	P	Q
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2160	0370	

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

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LEHMAN BROTHERS HOLDINGS, INC.

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	D	E	F	G	H	I
2161	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2162	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2163	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2164	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2165	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2166	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2167	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2168	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2169	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2170	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2171	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2172	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2173	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2174	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2175	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2176	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2177	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2178	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2179	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2180	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2181	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2182	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2183	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2184	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2185	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2186	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2187	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2188	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2189	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2190	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2191	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2192	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	25141
2193	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2194	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2195	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2196	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2197	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2198	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2199	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2200	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2201	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2202	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2203	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2204	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2205	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2206	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2207	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2208	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274

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	J	K	L	M
2161	0730000N2	MILJ SWAP H-RTJPEQ	999990971	JP3160400002
2162	076000488	MILJ SWAP HEDGE IT	001302090	JP3346400009
2163	076000488	MILJ SWAP HEDGE IT	001318500	JP3140000005
2164	076000488	MILJ SWAP HEDGE IT	001340009	JP3201200007
2165	076000488	MILJ SWAP HEDGE IT	001353788	JP3409000001
2166	076000488	MILJ SWAP HEDGE IT	010138477	JP3165650007
2167	076000488	MILJ SWAP HEDGE IT	022623078	JP3386030005
2168	076000488	MILJ SWAP HEDGE IT	307295907	JP3802400006
2169	076000488	MILJ SWAP HEDGE IT	465730901	JP3143600009
2170	076000488	MILJ SWAP HEDGE IT	499890903	JP3289800009
2171	076000488	MILJ SWAP HEDGE IT	606769933	JP3898400001
2172	076000488	MILJ SWAP HEDGE IT	606793917	JP3900000005
2173	076000488	MILJ SWAP HEDGE IT	606827913	JP3893600001
2174	076000488	MILJ SWAP HEDGE IT	654901107	JP3720800006
2175	076000488	MILJ SWAP HEDGE IT	892331935	JP3633400001
2176	076000488	MILJ SWAP HEDGE IT	989620901	JP3351600006
2177	076000488	MILJ SWAP HEDGE IT	989646906	JP3657400002
2178	076000488	MILJ SWAP HEDGE IT	989660907	JP3670800006
2179	076000488	MILJ SWAP HEDGE IT	989665906	JP3223800008
2180	076000488	MILJ SWAP HEDGE IT	989681903	JP3868400007
2181	076000488	MILJ SWAP HEDGE IT	989844915	JP3569000007
2182	076000488	MILJ SWAP HEDGE IT	998910905	JP3493800001
2183	076000488	MILJ SWAP HEDGE IT	998937908	JP3678000005
2184	076000488	MILJ SWAP HEDGE IT	998995914	JP3932400009
2185	076000488	MILJ SWAP HEDGE IT	999140908	JP3269600007
2186	076000488	MILJ SWAP HEDGE IT	999219900	JP3733000008
2187	076000488	MILJ SWAP HEDGE IT	999343908	JP3902400005
2188	076000488	MILJ SWAP HEDGE IT	999685902	JP3942400007
2189	076000488	MILJ SWAP HEDGE IT	999901903	JP3116000005
2190	076000488	MILJ SWAP HEDGE IT	999919913	JP3729400006
2191	076000488	MILJ SWAP HEDGE IT	999951916	JP3407400005
2192	076000488	MILJ SWAP HEDGE IT	999990971	JP3160400002
2193	0710093Q5	QUT1 JPY LPS	001302090	JP3346400009
2194	0710093Q5	QUT1 JPY LPS	001318500	JP3140000005
2195	0710093Q5	QUT1 JPY LPS	001329549	JP3866800000
2196	0710093Q5	QUT1 JPY LPS	001340009	JP3201200007
2197	0710093Q5	QUT1 JPY LPS	001353788	JP3409000001
2198	0710093Q5	QUT1 JPY LPS	022623078	JP3386030005
2199	0710093Q5	QUT1 JPY LPS	307295907	JP3802400006
2200	0710093Q5	QUT1 JPY LPS	438128100	JP3854600008
2201	0710093Q5	QUT1 JPY LPS	465730901	JP3143600009
2202	0710093Q5	QUT1 JPY LPS	499890903	JP3289800009
2203	0710093Q5	QUT1 JPY LPS	606769933	JP3898400001
2204	0710093Q5	QUT1 JPY LPS	606793917	JP3900000005
2205	0710093Q5	QUT1 JPY LPS	606827913	JP3893600001
2206	0710093Q5	QUT1 JPY LPS	654901107	JP3720800006
2207	0710093Q5	QUT1 JPY LPS	891493108	JP3592200004
2208	0710093Q5	QUT1 JPY LPS	892331935	JP3633400001

	N	O
2161	EISAI CO LTD SHR (4523)NPV JPY	964,339
2162	CSK HOLDINGS CORP SHR (9737)NPV JPY	547,077
2163	ISETAN CO LTD SHR (8238)NPV JPY	1,433,997
2164	OLYMPUS CORP SHR (7733)NPV JPY	780,593
2165	SUMITOMO REALTY & DESHR (8830)NPV JPY	469,535
2166	NTT DOCOMO INC SHR (9437)NPV JPY	152,944
2167	JFE HOLDINGS INC SHR (5411)NPV JPY	75,826
2168	FANUC LTD SHR (6954)NPV JPY	55,792
2169	ITOCHU CORP SHR (8001)NPV JPY	172,030
2170	KOBE STEEL LTD SHR (5406)NPV JPY	159,904
2171	MITSUBISHI CORP SHR (8058)NPV JPY	677,347
2172	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	19,056
2173	MITSUI & CO LTD SHR (8031)NPV JPY	616,329
2174	NSK LTD SHR (6471)NPV JPY	130,079
2175	TOYOTA MOTOR CORP SHR (7203)NPV JPY	110,996
2176	SHISEIDO CO LTD SHR (4911)NPV JPY	133,752
2177	NIKON CORP SHR (7731)NPV JPY	139,032
2178	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	387,916
2179	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	450,061
2180	MAZDA MOTOR CORP SHR (7261)NPV JPY	74,227
2181	TOKYU LAND CORP SHR (8815)NPV JPY	437,731
2182	DAI NIPPON PRINTING SHR (7912)NPV JPY	441,480
2183	NISSHINBO INDUSTRIESSHR (3105)NPV JPY	471,083
2184	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	1,026,610
2185	KURARAY CO LTD SHR (3405)NPV JPY	640,691
2186	NEC CORP SHR (6701)NPV JPY	89,448
2187	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	198,435
2188	ASTELLAS PHARMA INC SHR (4503)NPV JPY	388,459
2189	ASAHI BREWERIES LTD SHR (2502)NPV JPY	330,941
2190	NIPPON EXPRESS CO LTSHR (9062)NPV JPY	873,862
2191	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	207,384
2192	EISAI CO LTD SHR (4523)NPV JPY	140,418
2193	CSK HOLDINGS CORP SHR (9737)NPV JPY	58,466
2194	ISETAN CO LTD SHR (8238)NPV JPY	471,158
2195	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	393,927
2196	OLYMPUS CORP SHR (7733)NPV JPY	24,394
2197	SUMITOMO REALTY & DESHR (8830)NPV JPY	757,658
2198	JFE HOLDINGS INC SHR (5411)NPV JPY	303,304
2199	FANUC LTD SHR (6954)NPV JPY	236,045
2200	HONDA MOTOR CO LTD SHR (7267)NPV JPY	1,459,600
2201	ITOCHU CORP SHR (8001)NPV JPY	482,434
2202	KOBE STEEL LTD SHR (5406)NPV JPY	83,104
2203	MITSUBISHI CORP SHR (8058)NPV JPY	792,384
2204	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	563,022
2205	MITSUI & CO LTD SHR (8031)NPV JPY	1,197,237
2206	NSK LTD SHR (6471)NPV JPY	98,861
2207	TOSHIBA CORP SHR (6502)NPV JPY	754,196
2208	TOYOTA MOTOR CORP SHR (7203)NPV JPY	381,987

	P	Q
2161	0370	
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2201	0370	
2202	0370	
2203	0370	
2204	0370	
2205	0370	
2206	0370	
2207	0370	
2208	0370	

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

	D	E	F	G	H	I
2209	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2210	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2211	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2212	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2213	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2214	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2215	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2216	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2217	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2218	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2219	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2220	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2221	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2222	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2223	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2224	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42274
2225	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2226	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2227	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2228	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2229	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2230	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2231	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2232	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2233	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2234	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2235	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2236	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2237	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2238	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2239	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2240	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2241	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2242	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2243	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2244	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2245	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2246	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2247	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2248	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2249	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2250	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2251	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2252	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2253	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2254	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2255	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2256	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	J	K	L	M
2209	0710093Q5	QUT1 JPY LPS	989630900	JP3119600009
2210	0710093Q5	QUT1 JPY LPS	989646906	JP3657400002
2211	0710093Q5	QUT1 JPY LPS	989660907	JP3670800006
2212	0710093Q5	QUT1 JPY LPS	989665906	JP3223800008
2213	0710093Q5	QUT1 JPY LPS	989671904	JP3358800005
2214	0710093Q5	QUT1 JPY LPS	989681903	JP3868400007
2215	0710093Q5	QUT1 JPY LPS	989844915	JP3569000007
2216	0710093Q5	QUT1 JPY LPS	998910905	JP3493800001
2217	0710093Q5	QUT1 JPY LPS	998937908	JP3678000005
2218	0710093Q5	QUT1 JPY LPS	998995914	JP3932400009
2219	0710093Q5	QUT1 JPY LPS	999140908	JP3269600007
2220	0710093Q5	QUT1 JPY LPS	999219900	JP3733000008
2221	0710093Q5	QUT1 JPY LPS	999343908	JP3902400005
2222	0710093Q5	QUT1 JPY LPS	999685902	JP3942400007
2223	0710093Q5	QUT1 JPY LPS	999919913	JP3729400006
2224	0710093Q5	QUT1 JPY LPS	999990971	JP3160400002
2225	0710093P7	TLJ11 JPY LPS	001302090	JP3346400009
2226	0710093P7	TLJ11 JPY LPS	001318500	JP3140000005
2227	0710093P7	TLJ11 JPY LPS	001329549	JP3866800000
2228	0710093P7	TLJ11 JPY LPS	001340009	JP3201200007
2229	0710093P7	TLJ11 JPY LPS	001353788	JP3409000001
2230	0710093P7	TLJ11 JPY LPS	002648780	JP3496400007
2231	0710093P7	TLJ11 JPY LPS	010138477	JP3165650007
2232	0710093P7	TLJ11 JPY LPS	022623078	JP3386030005
2233	0710093P7	TLJ11 JPY LPS	1TK016265	JP3885780001
2234	0710093P7	TLJ11 JPY LPS	307295907	JP3802400006
2235	0710093P7	TLJ11 JPY LPS	438128100	JP3854600008
2236	0710093P7	TLJ11 JPY LPS	465730901	JP3143600009
2237	0710093P7	TLJ11 JPY LPS	499890903	JP3289800009
2238	0710093P7	TLJ11 JPY LPS	606769933	JP3898400001
2239	0710093P7	TLJ11 JPY LPS	606793917	JP3900000005
2240	0710093P7	TLJ11 JPY LPS	606827913	JP3893600001
2241	0710093P7	TLJ11 JPY LPS	654901107	JP3720800006
2242	0710093P7	TLJ11 JPY LPS	891493108	JP3592200004
2243	0710093P7	TLJ11 JPY LPS	892331935	JP3633400001
2244	0710093P7	TLJ11 JPY LPS	989620901	JP3351600006
2245	0710093P7	TLJ11 JPY LPS	989630900	JP3119600009
2246	0710093P7	TLJ11 JPY LPS	989646906	JP3657400002
2247	0710093P7	TLJ11 JPY LPS	989660907	JP3670800006
2248	0710093P7	TLJ11 JPY LPS	989665906	JP3223800008
2249	0710093P7	TLJ11 JPY LPS	989671904	JP3358800005
2250	0710093P7	TLJ11 JPY LPS	989681903	JP3868400007
2251	0710093P7	TLJ11 JPY LPS	989844915	JP3569000007
2252	0710093P7	TLJ11 JPY LPS	998910905	JP3493800001
2253	0710093P7	TLJ11 JPY LPS	998937908	JP3678000005
2254	0710093P7	TLJ11 JPY LPS	998995914	JP3932400009
2255	0710093P7	TLJ11 JPY LPS	999140908	JP3269600007
2256	0710093P7	TLJ11 JPY LPS	999219900	JP3733000008

	N	O
2209	AJINOMOTO CO INC SHR (2802)NPV JPY	403,698
2210	NIKON CORP SHR (7731)NPV JPY	46,344
2211	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	148,701
2212	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	728,670
2213	SHIMIZU CORP SHR (1803)NPV JPY	133,185
2214	MAZDA MOTOR CORP SHR (7261)NPV JPY	153,211
2215	TOKYU LAND CORP SHR (8815)NPV JPY	706,664
2216	DAI NIPPON PRINTING SHR (7912)NPV JPY	47,301
2217	NISSHINBO INDUSTRIESSHR (3105)NPV JPY	102,781
2218	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	768,806
2219	KURARAY CO LTD SHR (3405)NPV JPY	243,407
2220	NEC CORP SHR (6701)NPV JPY	287,766
2221	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	351,077
2222	ASTELLAS PHARMA INC SHR (4503)NPV JPY	181,369
2223	NIPPON EXPRESS CO LTSHR (9062)NPV JPY	25,173
2224	EISAI CO LTD SHR (4523)NPV JPY	61,949
2225	CSK HOLDINGS CORP SHR (9737)NPV JPY	10,440
2226	ISETAN CO LTD SHR (8238)NPV JPY	10,261
2227	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	204,842
2228	OLYMPUS CORP SHR (7733)NPV JPY	48,787
2229	SUMITOMO REALTY & DESHR (8830)NPV JPY	32,014
2230	KDDI CORP SHR (9433)NPV JPY	68,586
2231	NTT DOCOMO INC SHR (9437)NPV JPY	44,590
2232	JFE HOLDINGS INC SHR (5411)NPV JPY	62,950
2233	MIZUHO FINANCIAL GROSHR (8411)NPV JPY	151,645
2234	FANUC LTD SHR (6954)NPV JPY	60,084
2235	HONDA MOTOR CO LTD SHR (7267)NPV JPY	166,192
2236	ITOCHU CORP SHR (8001)NPV JPY	44,877
2237	KOBE STEEL LTD SHR (5406)NPV JPY	189,134
2238	MITSUBISHI CORP SHR (8058)NPV JPY	354,555
2239	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	348,207
2240	MITSUI & CO LTD SHR (8031)NPV JPY	425,055
2241	NSK LTD SHR (6471)NPV JPY	26,016
2242	TOSHIBA CORP SHR (6502)NPV JPY	555,119
2243	TOYOTA MOTOR CORP SHR (7203)NPV JPY	185,994
2244	SHISEIDO CO LTD SHR (4911)NPV JPY	16,719
2245	AJINOMOTO CO INC SHR (2802)NPV JPY	34,802
2246	NIKON CORP SHR (7731)NPV JPY	18,537
2247	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	6,465
2248	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	381,480
2249	SHIMIZU CORP SHR (1803)NPV JPY	4,888
2250	MAZDA MOTOR CORP SHR (7261)NPV JPY	86,598
2251	TOKYU LAND CORP SHR (8815)NPV JPY	8,583
2252	DAI NIPPON PRINTING SHR (7912)NPV JPY	21,023
2253	NISSHINBO INDUSTRIESSHR (3105)NPV JPY	8,565
2254	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	32,225
2255	KURARAY CO LTD SHR (3405)NPV JPY	13,989
2256	NEC CORP SHR (6701)NPV JPY	23,698

	P	Q
2209	0370	
2210	0370	
2211	0370	
2212	0370	
2213	0370	
2214	0370	
2215	0370	
2216	0370	
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2257	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2283	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2299	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2300	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2301	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2302	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2303	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2304	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	D	E	F	G	H	I
2257	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2258	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2259	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2260	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2261	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2262	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2263	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2264	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2265	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2266	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2267	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2268	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2269	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2270	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2271	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2272	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2273	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
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2276	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2277	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2278	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2279	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2280	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2281	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2282	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
2283	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	42315
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2299	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49948
2300	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49948
2301	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49948
2302	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49948
2303	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49948
2304	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49948

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LEHMAN BROTHERS HOLDINGS, INC.

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	J	K	L	M
2257	0710093P7	TLJ11 JPY LPS	999343908	JP3902400005
2258	0710093P7	TLJ11 JPY LPS	999604903	JP3371200001
2259	0710093P7	TLJ11 JPY LPS	999685902	JP3942400007
2260	0710093P7	TLJ11 JPY LPS	999901903	JP3116000005
2261	0710093P7	TLJ11 JPY LPS	999919913	JP3729400006
2262	0710093P7	TLJ11 JPY LPS	999951916	JP3407400005
2263	0710093P7	TLJ11 JPY LPS	999990971	JP3160400002
2264	0710094C5	TLJ12 JPY LPS	001318500	JP3140000005
2265	0710094C5	TLJ12 JPY LPS	001329549	JP3866800000
2266	0710094C5	TLJ12 JPY LPS	002648780	JP3496400007
2267	0710094C5	TLJ12 JPY LPS	010138477	JP3165650007
2268	0710094C5	TLJ12 JPY LPS	438128100	JP3854600008
2269	0710094C5	TLJ12 JPY LPS	465730901	JP3143600009
2270	0710094C5	TLJ12 JPY LPS	499890903	JP3289800009
2271	0710094C5	TLJ12 JPY LPS	606769933	JP3898400001
2272	0710094C5	TLJ12 JPY LPS	606827913	JP3893600001
2273	0710094C5	TLJ12 JPY LPS	654901107	JP3720800006
2274	0710094C5	TLJ12 JPY LPS	891493108	JP3592200004
2275	0710094C5	TLJ12 JPY LPS	989660907	JP3670800006
2276	0710094C5	TLJ12 JPY LPS	989665906	JP3223800008
2277	0710094C5	TLJ12 JPY LPS	989671904	JP3358800005
2278	0710094C5	TLJ12 JPY LPS	998910905	JP3493800001
2279	0710094C5	TLJ12 JPY LPS	998937908	JP3678000005
2280	0710094C5	TLJ12 JPY LPS	998995914	JP3932400009
2281	0710094C5	TLJ12 JPY LPS	999140908	JP3269600007
2282	0710094C5	TLJ12 JPY LPS	999343908	JP3902400005
2283	0710094C5	TLJ12 JPY LPS	999685902	JP3942400007
2284	0710094C5	TLJ12 JPY LPS	999901903	JP3116000005
2285	0710094C5	TLJ12 JPY LPS	999919913	JP3729400006
2286	0710094C5	TLJ12 JPY LPS	999951916	JP3407400005
2287	0710095J9	SAC TYCE JPYLPS	022623078	JP3386030005
2288	0710095J9	SAC TYCE JPYLPS	989671904	JP3358800005
2289	0710096N9	LPS-GSA CAP JPY	001302090	JP3346400009
2290	0710096N9	LPS-GSA CAP JPY	001329549	JP3866800000
2291	0710096N9	LPS-GSA CAP JPY	002648780	JP3496400007
2292	0710096N9	LPS-GSA CAP JPY	1TK016265	JP3885780001
2293	0710096N9	LPS-GSA CAP JPY	438128100	JP3854600008
2294	0710096N9	LPS-GSA CAP JPY	465730901	JP3143600009
2295	0710096N9	LPS-GSA CAP JPY	892331935	JP3633400001
2296	0710096N9	LPS-GSA CAP JPY	989630900	JP3119600009
2297	0710096N9	LPS-GSA CAP JPY	989646906	JP3657400002
2298	0710096N9	LPS-GSA CAP JPY	989660907	JP3670800006
2299	0710096N9	LPS-GSA CAP JPY	989665906	JP3223800008
2300	0710096N9	LPS-GSA CAP JPY	989671904	JP3358800005
2301	0710096N9	LPS-GSA CAP JPY	989681903	JP3868400007
2302	0710096N9	LPS-GSA CAP JPY	998910905	JP3493800001
2303	0710096N9	LPS-GSA CAP JPY	998995914	JP3932400009
2304	0710096N9	LPS-GSA CAP JPY	999140908	JP3269600007

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	N	O
2257	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	284,933
2258	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	86,501
2259	ASTELLAS PHARMA INC SHR (4503)NPV JPY	112,119
2260	ASAHI BREWERIES LTD SHR (2502)NPV JPY	25,825
2261	NIPPON EXPRESS CO LTSHR (9062)NPV JPY	17,980
2262	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	13,774
2263	EISAI CO LTD SHR (4523)NPV JPY	35,105
2264	ISETAN CO LTD SHR (8238)NPV JPY	337,763
2265	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	183,833
2266	KDDI CORP SHR (9433)NPV JPY	246,101
2267	NTT DOCOMO INC SHR (9437)NPV JPY	198,871
2268	HONDA MOTOR CO LTD SHR (7267)NPV JPY	187,869
2269	ITOCHU CORP SHR (8001)NPV JPY	261,786
2270	KOBE STEEL LTD SHR (5406)NPV JPY	125,516
2271	MITSUBISHI CORP SHR (8058)NPV JPY	174,273
2272	MITSUI & CO LTD SHR (8031)NPV JPY	205,443
2273	NSK LTD SHR (6471)NPV JPY	385,035
2274	TOSHIBA CORP SHR (6502)NPV JPY	340,728
2275	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	278,006
2276	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	30,004
2277	SHIMIZU CORP SHR (1803)NPV JPY	112,413
2278	DAI NIPPON PRINTING SHR (7912)NPV JPY	257,530
2279	NISSHINBO INDUSTRIESSHR (3105)NPV JPY	196,998
2280	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	340,669
2281	KURARAY CO LTD SHR (3405)NPV JPY	246,205
2282	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	320,549
2283	ASTELLAS PHARMA INC SHR (4503)NPV JPY	527,618
2284	ASAHI BREWERIES LTD SHR (2502)NPV JPY	142,515
2285	NIPPON EXPRESS CO LTSHR (9062)NPV JPY	302,076
2286	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	121,104
2287	JFE HOLDINGS INC SHR (5411)NPV JPY	1,431
2288	SHIMIZU CORP SHR (1803)NPV JPY	1,222
2289	CSK HOLDINGS CORP SHR (9737)NPV JPY	249,755
2290	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	118,120
2291	KDDI CORP SHR (9433)NPV JPY	60,517
2292	MIZUHO FINANCIAL GROSHR (8411)NPV JPY	278,392
2293	HONDA MOTOR CO LTD SHR (7267)NPV JPY	12,241
2294	ITOCHU CORP SHR (8001)NPV JPY	37,798
2295	TOYOTA MOTOR CORP SHR (7203)NPV JPY	13,000
2296	AJINOMOTO CO INC SHR (2802)NPV JPY	115,151
2297	NIKON CORP SHR (7731)NPV JPY	101,957
2298	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	211,957
2299	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	110,102
2300	SHIMIZU CORP SHR (1803)NPV JPY	120,921
2301	MAZDA MOTOR CORP SHR (7261)NPV JPY	84,694
2302	DAI NIPPON PRINTING SHR (7912)NPV JPY	191,965
2303	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	166,624
2304	KURARAY CO LTD SHR (3405)NPV JPY	28,034

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2305	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2306	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2307	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2308	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2309	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2310	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2311	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2312	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2313	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2315	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2316	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2317	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2319	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2320	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2321	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2322	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2323	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2324	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2326	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2327	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2328	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2329	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2334	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2337	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2347	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2348	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2349	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2350	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2351	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2352	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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LEHMAN BROTHERS HOLDINGS, INC.

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	D	E	F	G	H	I
2305	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49948
2306	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49948
2307	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49948
2308	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49948
2309	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49948
2310	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49952
2311	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49952
2312	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49952
2313	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49952
2314	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49952
2315	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49952
2316	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49952
2317	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49952
2318	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49952
2319	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49952
2320	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49952
2321	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49952
2322	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2323	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2324	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2325	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2326	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2327	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2328	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2329	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2330	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2331	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2332	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2333	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2334	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2335	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2336	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49953
2337	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2338	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2339	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2340	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2341	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2342	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2343	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2344	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2345	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2346	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2347	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2348	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2349	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2350	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2351	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2352	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954

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	J	K	L	M
2305	0710096N9	LPS-GSA CAP JPY	999343908	JP3902400005
2306	0710096N9	LPS-GSA CAP JPY	999604903	JP3371200001
2307	0710096N9	LPS-GSA CAP JPY	999685902	JP3942400007
2308	0710096N9	LPS-GSA CAP JPY	999901903	JP3116000005
2309	0710096N9	LPS-GSA CAP JPY	999919913	JP3729400006
2310	0710094Q4	SACM4 JPY LPS	010138477	JP3165650007
2311	0710094Q4	SACM4 JPY LPS	606769933	JP3898400001
2312	0710094Q4	SACM4 JPY LPS	891493108	JP3592200004
2313	0710094Q4	SACM4 JPY LPS	892331935	JP3633400001
2314	0710094Q4	SACM4 JPY LPS	989620901	JP3351600006
2315	0710094Q4	SACM4 JPY LPS	989646906	JP3657400002
2316	0710094Q4	SACM4 JPY LPS	989660907	JP3670800006
2317	0710094Q4	SACM4 JPY LPS	989671904	JP3358800005
2318	0710094Q4	SACM4 JPY LPS	998937908	JP3678000005
2319	0710094Q4	SACM4 JPY LPS	999140908	JP3269600007
2320	0710094Q4	SACM4 JPY LPS	999343908	JP3902400005
2321	0710094Q4	SACM4 JPY LPS	999685902	JP3942400007
2322	0710094P6	IVC SOLAIA JPY	001302090	JP3346400009
2323	0710094P6	IVC SOLAIA JPY	001318500	JP3140000005
2324	0710094P6	IVC SOLAIA JPY	022623078	JP3386030005
2325	0710094P6	IVC SOLAIA JPY	606769933	JP3898400001
2326	0710094P6	IVC SOLAIA JPY	654901107	JP3720800006
2327	0710094P6	IVC SOLAIA JPY	989620901	JP3351600006
2328	0710094P6	IVC SOLAIA JPY	989646906	JP3657400002
2329	0710094P6	IVC SOLAIA JPY	989660907	JP3670800006
2330	0710094P6	IVC SOLAIA JPY	989671904	JP3358800005
2331	0710094P6	IVC SOLAIA JPY	989844915	JP3569000007
2332	0710094P6	IVC SOLAIA JPY	998910905	JP3493800001
2333	0710094P6	IVC SOLAIA JPY	998995914	JP3932400009
2334	0710094P6	IVC SOLAIA JPY	999140908	JP3269600007
2335	0710094P6	IVC SOLAIA JPY	999685902	JP3942400007
2336	0710094P6	IVC SOLAIA JPY	999919913	JP3729400006
2337	0730000S1	SABRE JPY LPS -AJA	001329549	JP3866800000
2338	0730000S1	SABRE JPY LPS -AJA	022623078	JP3386030005
2339	0730000S1	SABRE JPY LPS -AJA	307295907	JP3802400006
2340	0730000S1	SABRE JPY LPS -AJA	438128100	JP3854600008
2341	0730000S1	SABRE JPY LPS -AJA	499890903	JP3289800009
2342	0730000S1	SABRE JPY LPS -AJA	606769933	JP3898400001
2343	0730000S1	SABRE JPY LPS -AJA	606793917	JP3900000005
2344	0730000S1	SABRE JPY LPS -AJA	891493108	JP3592200004
2345	0730000S1	SABRE JPY LPS -AJA	892331935	JP3633400001
2346	0730000S1	SABRE JPY LPS -AJA	989620901	JP3351600006
2347	0730000S1	SABRE JPY LPS -AJA	989630900	JP3119600009
2348	0730000S1	SABRE JPY LPS -AJA	989646906	JP3657400002
2349	0730000S1	SABRE JPY LPS -AJA	989665906	JP3223800008
2350	0730000S1	SABRE JPY LPS -AJA	989671904	JP3358800005
2351	0730000S1	SABRE JPY LPS -AJA	998995914	JP3932400009
2352	0730000S1	SABRE JPY LPS -AJA	999140908	JP3269600007

	N	O
2305	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	5,088
2306	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	43,942
2307	ASTELLAS PHARMA INC SHR (4503)NPV JPY	44,155
2308	ASAHI BREWERIES LTD SHR (2502)NPV JPY	274,776
2309	NIPPON EXPRESS CO LTSHR (9062)NPV JPY	137,420
2310	NTT DOCOMO INC SHR (9437)NPV JPY	44,590
2311	MITSUBISHI CORP SHR (8058)NPV JPY	34,339
2312	TOSHIBA CORP SHR (6502)NPV JPY	57,426
2313	TOYOTA MOTOR CORP SHR (7203)NPV JPY	21,999
2314	SHISEIDO CO LTD SHR (4911)NPV JPY	41,798
2315	NIKON CORP SHR (7731)NPV JPY	9,269
2316	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	45,257
2317	SHIMIZU CORP SHR (1803)NPV JPY	25,659
2318	NISSHINBO INDUSTRIESSHR (3105)NPV JPY	59,956
2319	KURARAY CO LTD SHR (3405)NPV JPY	44,764
2320	MITSUBISHI ELECTRIC SHR (6503)NPV JPY	50,881
2321	ASTELLAS PHARMA INC SHR (4503)NPV JPY	85,738
2322	CSK HOLDINGS CORP SHR (9737)NPV JPY	18,793
2323	ISETAN CO LTD SHR (8238)NPV JPY	25,653
2324	JFE HOLDINGS INC SHR (5411)NPV JPY	8,584
2325	MITSUBISHI CORP SHR (8058)NPV JPY	30,906
2326	NSK LTD SHR (6471)NPV JPY	5,203
2327	SHISEIDO CO LTD SHR (4911)NPV JPY	8,359
2328	NIKON CORP SHR (7731)NPV JPY	18,537
2329	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	19,396
2330	SHIMIZU CORP SHR (1803)NPV JPY	15,884
2331	TOKYU LAND CORP SHR (8815)NPV JPY	5,722
2332	DAI NIPPON PRINTING SHR (7912)NPV JPY	5,256
2333	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	4,604
2334	KURARAY CO LTD SHR (3405)NPV JPY	25,180
2335	ASTELLAS PHARMA INC SHR (4503)NPV JPY	19,786
2336	NIPPON EXPRESS CO LTSHR (9062)NPV JPY	7,193
2337	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	457
2338	JFE HOLDINGS INC SHR (5411)NPV JPY	687
2339	FANUC LTD SHR (6954)NPV JPY	1,674
2340	HONDA MOTOR CO LTD SHR (7267)NPV JPY	3,598
2341	KOBE STEEL LTD SHR (5406)NPV JPY	706
2342	MITSUBISHI CORP SHR (8058)NPV JPY	275
2343	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	1,223
2344	TOSHIBA CORP SHR (6502)NPV JPY	1,972
2345	TOYOTA MOTOR CORP SHR (7203)NPV JPY	500
2346	SHISEIDO CO LTD SHR (4911)NPV JPY	1,104
2347	AJINOMOTO CO INC SHR (2802)NPV JPY	2,541
2348	NIKON CORP SHR (7731)NPV JPY	537
2349	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	1,393
2350	SHIMIZU CORP SHR (1803)NPV JPY	430
2351	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	1,036
2352	KURARAY CO LTD SHR (3405)NPV JPY	2,278

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2305	0370	
2306	0370	
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2349	0370	
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	A		B	C
2353	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2354	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2355	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2356	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2357	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2358	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2359	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2360	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2361	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2362	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2363	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2364	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2365	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2366	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2367	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2368	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2369	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2370	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2371	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2372	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2373	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2374	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2375	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2376	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2377	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2378	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2379	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2380	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2381	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2382	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2383	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2384	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2385	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2386	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2387	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2388	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2389	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2390	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2391	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2392	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2393	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2394	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2395	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2396	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2397	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2398	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2399	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2400	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

	D	E	F	G	H	I
2353	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2354	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2355	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2356	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2357	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2358	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2359	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2360	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2361	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2362	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2363	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2364	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2365	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2366	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2367	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2368	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2369	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2370	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2371	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2372	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2373	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2374	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2375	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2376	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2377	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2378	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2379	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2380	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2381	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2382	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2383	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2384	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2385	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2386	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2387	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2388	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2389	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2390	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2391	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2392	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2393	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2394	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2395	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2396	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2397	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2398	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2399	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2400	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954

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	J	K	L	M
2353	0730000S1	SABRE JPY LPS -AJA	999604903	JP3371200001
2354	0730000S1	SABRE JPY LPS -AJA	999685902	JP3942400007
2355	0730000S1	SABRE JPY LPS -AJA	999951916	JP3407400005
2356	0730000S1	SABRE JPY LPS -AJA	999990971	JP3160400002
2357	0730000T9	SABRE JPY LPS -AJC	001329549	JP3866800000
2358	0730000T9	SABRE JPY LPS -AJC	022623078	JP3386030005
2359	0730000T9	SABRE JPY LPS -AJC	307295907	JP3802400006
2360	0730000T9	SABRE JPY LPS -AJC	438128100	JP3854600008
2361	0730000T9	SABRE JPY LPS -AJC	499890903	JP3289800009
2362	0730000T9	SABRE JPY LPS -AJC	606769933	JP3898400001
2363	0730000T9	SABRE JPY LPS -AJC	606793917	JP3900000005
2364	0730000T9	SABRE JPY LPS -AJC	891493108	JP3592200004
2365	0730000T9	SABRE JPY LPS -AJC	892331935	JP3633400001
2366	0730000T9	SABRE JPY LPS -AJC	989620901	JP3351600006
2367	0730000T9	SABRE JPY LPS -AJC	989630900	JP3119600009
2368	0730000T9	SABRE JPY LPS -AJC	989646906	JP3657400002
2369	0730000T9	SABRE JPY LPS -AJC	989665906	JP3223800008
2370	0730000T9	SABRE JPY LPS -AJC	989671904	JP3358800005
2371	0730000T9	SABRE JPY LPS -AJC	998995914	JP3932400009
2372	0730000T9	SABRE JPY LPS -AJC	999140908	JP3269600007
2373	0730000T9	SABRE JPY LPS -AJC	999604903	JP3371200001
2374	0730000T9	SABRE JPY LPS -AJC	999685902	JP3942400007
2375	0730000T9	SABRE JPY LPS -AJC	999951916	JP3407400005
2376	0730000T9	SABRE JPY LPS -AJC	999990971	JP3160400002
2377	0730000V4	SABRE JPY LPS -AN1	001329549	JP3866800000
2378	0730000V4	SABRE JPY LPS -AN1	022623078	JP3386030005
2379	0730000V4	SABRE JPY LPS -AN1	307295907	JP3802400006
2380	0730000V4	SABRE JPY LPS -AN1	438128100	JP3854600008
2381	0730000V4	SABRE JPY LPS -AN1	499890903	JP3289800009
2382	0730000V4	SABRE JPY LPS -AN1	606769933	JP3898400001
2383	0730000V4	SABRE JPY LPS -AN1	606793917	JP3900000005
2384	0730000V4	SABRE JPY LPS -AN1	891493108	JP3592200004
2385	0730000V4	SABRE JPY LPS -AN1	892331935	JP3633400001
2386	0730000V4	SABRE JPY LPS -AN1	989620901	JP3351600006
2387	0730000V4	SABRE JPY LPS -AN1	989630900	JP3119600009
2388	0730000V4	SABRE JPY LPS -AN1	989646906	JP3657400002
2389	0730000V4	SABRE JPY LPS -AN1	989665906	JP3223800008
2390	0730000V4	SABRE JPY LPS -AN1	989671904	JP3358800005
2391	0730000V4	SABRE JPY LPS -AN1	998995914	JP3932400009
2392	0730000V4	SABRE JPY LPS -AN1	999140908	JP3269600007
2393	0730000V4	SABRE JPY LPS -AN1	999604903	JP3371200001
2394	0730000V4	SABRE JPY LPS -AN1	999685902	JP3942400007
2395	0730000V4	SABRE JPY LPS -AN1	999951916	JP3407400005
2396	0730000V4	SABRE JPY LPS -AN1	999990971	JP3160400002
2397	0730000W2	SABRE JPY LPS -SFS	001329549	JP3866800000
2398	0730000W2	SABRE JPY LPS -SFS	022623078	JP3386030005
2399	0730000W2	SABRE JPY LPS -SFS	307295907	JP3802400006
2400	0730000W2	SABRE JPY LPS -SFS	438128100	JP3854600008

	N	O
2353	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	2,220
2354	ASTELLAS PHARMA INC SHR (4503)NPV JPY	1,220
2355	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	452
2356	EISAI CO LTD SHR (4523)NPV JPY	1,528
2357	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	7,905
2358	JFE HOLDINGS INC SHR (5411)NPV JPY	11,746
2359	FANUC LTD SHR (6954)NPV JPY	28,583
2360	HONDA MOTOR CO LTD SHR (7267)NPV JPY	62,098
2361	KOBE STEEL LTD SHR (5406)NPV JPY	12,182
2362	MITSUBISHI CORP SHR (8058)NPV JPY	4,722
2363	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	21,095
2364	TOSHIBA CORP SHR (6502)NPV JPY	34,054
2365	TOYOTA MOTOR CORP SHR (7203)NPV JPY	8,710
2366	SHISEIDO CO LTD SHR (4911)NPV JPY	19,060
2367	AJINOMOTO CO INC SHR (2802)NPV JPY	43,808
2368	NIKON CORP SHR (7731)NPV JPY	9,306
2369	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	24,029
2370	SHIMIZU CORP SHR (1803)NPV JPY	7,412
2371	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	17,848
2372	KURARAY CO LTD SHR (3405)NPV JPY	39,303
2373	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	38,147
2374	ASTELLAS PHARMA INC SHR (4503)NPV JPY	21,072
2375	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	7,820
2376	EISAI CO LTD SHR (4523)NPV JPY	26,390
2377	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	2,059
2378	JFE HOLDINGS INC SHR (5411)NPV JPY	3,062
2379	FANUC LTD SHR (6954)NPV JPY	7,425
2380	HONDA MOTOR CO LTD SHR (7267)NPV JPY	16,157
2381	KOBE STEEL LTD SHR (5406)NPV JPY	3,172
2382	MITSUBISHI CORP SHR (8058)NPV JPY	1,228
2383	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	5,494
2384	TOSHIBA CORP SHR (6502)NPV JPY	8,867
2385	TOYOTA MOTOR CORP SHR (7203)NPV JPY	2,270
2386	SHISEIDO CO LTD SHR (4911)NPV JPY	4,966
2387	AJINOMOTO CO INC SHR (2802)NPV JPY	11,408
2388	NIKON CORP SHR (7731)NPV JPY	2,419
2389	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	6,253
2390	SHIMIZU CORP SHR (1803)NPV JPY	1,929
2391	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	4,645
2392	KURARAY CO LTD SHR (3405)NPV JPY	10,234
2393	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	9,919
2394	ASTELLAS PHARMA INC SHR (4503)NPV JPY	5,474
2395	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	2,035
2396	EISAI CO LTD SHR (4523)NPV JPY	6,856
2397	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	4,942
2398	JFE HOLDINGS INC SHR (5411)NPV JPY	7,339
2399	FANUC LTD SHR (6954)NPV JPY	17,854
2400	HONDA MOTOR CO LTD SHR (7267)NPV JPY	38,817

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2353	0370	
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2400	0370	

	A	B	C
2401	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2402	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2403	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2404	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2405	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2406	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2407	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2408	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2409	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2410	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2411	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2412	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2413	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2414	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2415	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2416	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2417	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2418	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2419	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2420	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2421	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2422	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2423	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2424	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2425	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2426	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2427	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2428	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2429	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2430	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2431	OTHSUM ASIA SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2432	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2433	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2434	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2435	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2436	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2437	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2438	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2439	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2440	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2441	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2442	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2443	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2444	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2445	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2446	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2447	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2448	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

	D	E	F	G	H	I
2401	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2402	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2403	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2404	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2405	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2406	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2407	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2408	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2409	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2410	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2411	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2412	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2413	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2414	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2415	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2416	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	49954
2417	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2418	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2419	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2420	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2421	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2422	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2423	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2424	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2425	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2426	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2427	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2428	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2429	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2430	SUM ASIA	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS ASIA	STAT ARB SYNTHETICS ASIA	72064
2431	SUM ASIA	OTH	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA	47653
2432	SUM EUROPE	ITS	EQUITY FINANCING	NON HF FINANCING EUROPE	CORPORATE FINANCING-EUR	27263
2433	SUM EUROPE	ITS	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	27726
2434	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2435	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2436	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2437	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2438	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2439	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2440	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2441	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2442	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2443	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2444	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2445	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2446	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2447	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2448	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122

	J	K	L	M
2401	0730000W2	SABRE JPY LPS -SFS	499890903	JP3289800009
2402	0730000W2	SABRE JPY LPS -SFS	606769933	JP3898400001
2403	0730000W2	SABRE JPY LPS -SFS	606793917	JP3900000005
2404	0730000W2	SABRE JPY LPS -SFS	891493108	JP3592200004
2405	0730000W2	SABRE JPY LPS -SFS	892331935	JP3633400001
2406	0730000W2	SABRE JPY LPS -SFS	989620901	JP3351600006
2407	0730000W2	SABRE JPY LPS -SFS	989630900	JP3119600009
2408	0730000W2	SABRE JPY LPS -SFS	989646906	JP3657400002
2409	0730000W2	SABRE JPY LPS -SFS	989665906	JP3223800008
2410	0730000W2	SABRE JPY LPS -SFS	989671904	JP3358800005
2411	0730000W2	SABRE JPY LPS -SFS	998995914	JP3932400009
2412	0730000W2	SABRE JPY LPS -SFS	999140908	JP3269600007
2413	0730000W2	SABRE JPY LPS -SFS	999604903	JP3371200001
2414	0730000W2	SABRE JPY LPS -SFS	999685902	JP3942400007
2415	0730000W2	SABRE JPY LPS -SFS	999951916	JP3407400005
2416	0730000W2	SABRE JPY LPS -SFS	999990971	JP3160400002
2417	0710096B5	LPS-AIG JPY	001302090	JP3346400009
2418	0710096B5	LPS-AIG JPY	002648780	JP3496400007
2419	0710096B5	LPS-AIG JPY	438128100	JP3854600008
2420	0710096B5	LPS-AIG JPY	465730901	JP3143600009
2421	0710096B5	LPS-AIG JPY	606793917	JP3900000005
2422	0710096B5	LPS-AIG JPY	891493108	JP3592200004
2423	0710096B5	LPS-AIG JPY	989630900	JP3119600009
2424	0710096B5	LPS-AIG JPY	989660907	JP3670800006
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2426	0710096B5	LPS-AIG JPY	989681903	JP3868400007
2427	0710096B5	LPS-AIG JPY	989844915	JP3569000007
2428	0710096B5	LPS-AIG JPY	998995914	JP3932400009
2429	0710096B5	LPS-AIG JPY	999140908	JP3269600007
2430	0710096B5	LPS-AIG JPY	999604903	JP3371200001
2431	TPBJPY		ADJ1	ADJ1
2432	079000311	EQ FIN/IBD JV	1IT092089	IT0003479638
2433	071005FV9	ETF BASKETS	989855580	IE0005042456
2434	072006687	PB UK CFD TRADING	000911503	GB00B1FP8915
2435	072006687	PB UK CFD TRADING	000914457	GB0031348658
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2442	072006687	PB UK CFD TRADING	000927087	GB0001741544
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2448	072006687	PB UK CFD TRADING	000987636	GB00B07V4P80

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2401	KOBE STEEL LTD SHR (5406)NPV JPY	7,616
2402	MITSUBISHI CORP SHR (8058)NPV JPY	2,945
2403	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	13,190
2404	TOSHIBA CORP SHR (6502)NPV JPY	21,286
2405	TOYOTA MOTOR CORP SHR (7203)NPV JPY	5,440
2406	SHISEIDO CO LTD SHR (4911)NPV JPY	11,921
2407	AJINOMOTO CO INC SHR (2802)NPV JPY	27,389
2408	NIKON CORP SHR (7731)NPV JPY	5,812
2409	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	15,019
2410	SHIMIZU CORP SHR (1803)NPV JPY	4,635
2411	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	11,160
2412	KURARAY CO LTD SHR (3405)NPV JPY	24,570
2413	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	23,845
2414	ASTELLAS PHARMA INC SHR (4503)NPV JPY	13,158
2415	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	4,888
2416	EISAI CO LTD SHR (4523)NPV JPY	16,478
2417	CSK HOLDINGS CORP SHR (9737)NPV JPY	8,353
2418	KDDI CORP SHR (9433)NPV JPY	8,069
2419	HONDA MOTOR CO LTD SHR (7267)NPV JPY	30,348
2420	ITOCHU CORP SHR (8001)NPV JPY	18,699
2421	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	13,859
2422	TOSHIBA CORP SHR (6502)NPV JPY	3,828
2423	AJINOMOTO CO INC SHR (2802)NPV JPY	27,841
2424	NISSAN CHEMICAL INDUSHR (4021)NPV JPY	12,930
2425	SHIMIZU CORP SHR (1803)NPV JPY	18,328
2426	MAZDA MOTOR CORP SHR (7261)NPV JPY	6,661
2427	TOKYU LAND CORP SHR (8815)NPV JPY	5,722
2428	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	18,414
2429	KURARAY CO LTD SHR (3405)NPV JPY	30,775
2430	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	8,650
2431	ADJUSTMENT	718,538,600
2432	SEAT PAGINE GIALLE SSHR EUR 0.03EUR	3
2433	ISHARES PLC- ISHARES FTSE 100 ETF	8,797,070
2434	BBA AVIATION PLC ORD GBP 29.76GBP	12,604,331
2435	BARCLAYS PLC ORD GBP 25.00GBP	1,659,237
2436	BARRATT DEVELOPMENTSORD GBP 10.00GBP	68,033,614
2437	BERKELEY GROUP HOLDIUNIT 0.00GBP	43,051,364
2438	BODYCOTE INTERNATIONORD GBP 10.00GBP	3,932,153
2439	SPIRENT COMMUNICATIOORD GBP 3.33GBP	21,678,136
2440	INVESCO PLC ORD USD 0.10GBP	135,442,613
2441	CAPE PLC ORD GBP 25.00GBP 144A	9,949,024
2442	CAPITAL & REGIONAL PORD GBP 10.00GBP	26,985,725
2443	ANGLO IRISH BANK CORORD EUR 0.16EUR	296,150
2444	EMAP PLC ORD GBP 30.00GBP	42,268,377
2445	GREENE KING PLC ORD GBP 12.50GBP	859,476
2446	IMI PLC ORD GBP 25.00GBP	27,169,413
2447	LAIRD GROUP PLC ORD GBP 28.12GBP	5,773,010
2448	COOKSON GROUP PLC ORD GBP 10.00GBP	17,622,522

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2496	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122

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2495	072006687	PB UK CFD TRADING	021610373	GB0031575839
2496	072006687	PB UK CFD TRADING	135454403	GB0031526527

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2449	MANGANESE BRONZE HLDORD GBP 25.00GBP	19,258,194
2450	PRUDENTIAL PLC ORD GBP 5.00GBP	199,721,420
2451	RIO TINTO PLC ORD GBP 10.00GBP	376,351,451
2452	VODAFONE GROUP PLC ORD USD 0.11GBP	78,078,468
2453	CLOSE BROTHERS GROUPORD GBP 25.00GBP	7,891,472
2454	J SAINSBURY PLC ORD GBP 28.57GBP	61,791,322
2455	SCOTTISH & NEWCASTLEORD GBP 20.00GBP	19,609,928
2456	TDG PLC ORD GBP 1.00GBP	3,441,491
2457	ABBOT GROUP PLC ORD GBP 15.00GBP	2,305,797
2458	UNITED BUSINESS MEDIORD GBP 33.80GBP	19,453,380
2459	VT GROUP PLC ORD GBP 5.00GBP	10,799,636
2460	WHITBREAD PLC ORD GBP 76.79GBP	34,020,838
2461	WM MORRISON SUPERMARORD GBP 10.00GBP	7,958,076
2462	PENNON GROUP PLC ORD GBP 40.70GBP	48,543,013
2463	INTERNATIONAL POWER ORD GBP 0.50GBP	26,761,911
2464	RECKITT BENCKISER GRORD GBP 10.00GBP	15,967,662
2465	IMPERIAL CHEMICAL INORD GBP 100.00GBP	355,438,265
2466	UK COAL PLC ORD GBP 1.00GBP	28,696,741
2467	RPC GROUP PLC ORD GBP 5.00GBP	9,140,797
2468	DEVRO PLC ORD GBP 10.00GBP	12,655,846
2469	NOVAE GROUP PLC ORD GBP 10.00GBP	3,524,960
2470	NUMIS CORP PLC ORD GBP 5.00GBP	7,485,031
2471	MWANA AFRICA PLC ORD GBP 10.00GBP	12,683,576
2472	ROK PLC ORD GBP 2.00GBP	6,155,940
2473	ENTERPRISE INNS PLC ORD GBP 2.50GBP	18,144,513
2474	PREMIER FARNELL PLC CONV PFD 0.892%29Apr16	13,745,772
2475	DAIRY CREST GROUP PLORD GBP 25.00GBP	18,193,754
2476	IMPERIAL TOBACCO GROORD GBP 10.00GBP	81,107,992
2477	BG GROUP PLC ORD GBP 10.00GBP	216,716,072
2478	SIBIR ENERGY PLC ORD GBP 10.00GBP	6,518,685
2479	EVOLUTION GROUP PLC ORD GBP 1.00GBP	5,814,250
2480	BHP BILLITON PLC ORD USD 0.50GBP	122,504,626
2481	INFORMA PLC ORD GBP 10.00GBP	527,454
2482	ANGLO IRISH BANK CORSHR EUR 0.16EUR	119,457
2483	ANGLO AMERICAN PLC ORD USD 0.54GBP	47,940,731
2484	DOMINO'S PIZZA UK & ORD GBP 1.56GBP	13,151,361
2485	BIG YELLOW GROUP PLCREIT GBP 10.00GBP	14,707,081
2486	REGUS GROUP PLC ORD GBP 5.00GBP	13,248,246
2487	AUTONOMY CORP PLC ORD GBP 0.33GBP	82,504,001
2488	TANFIELD GROUP PLC ORD GBP 1.00GBP	19,140,941
2489	COMPASS GROUP PLC ORD GBP 10.00GBP	141,579,982
2490	MICHAEL PAGE INTERNAORD GBP 1.00GBP	5,041,352
2491	BT GROUP PLC ORD GBP 5.00GBP	3,577,650
2492	CENTRAL AFRICAN MINIORD GBP 0.10GBP	5,739,234
2493	XSTRATA PLC ORD USD 0.50GBP	69,818,723
2494	PUNCH TAVERNS PLC ORD GBP 0.04GBP	24,160,307
2495	JOHN WOOD GROUP PLC ORD GBP 3.33GBP	3,701,991
2496	CORIN GROUP PLC ORD GBP 2.50GBP	7,825,437

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LEHMAN BROTHERS HOLDINGS, INC.

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2497	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2498	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2499	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2543	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2544	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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2497	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
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2499	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2500	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
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2498	072006687	PB UK CFD TRADING	1GB080475	GB0033029744
2499	072006687	PB UK CFD TRADING	1GB087736	GB0031718066
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2507	072006687	PB UK CFD TRADING	1GB217374	GB00B01QLV45
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2517	072006687	PB UK CFD TRADING	1GB327686	GB00B081NX89
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2519	072006687	PB UK CFD TRADING	1GB331654	GB00B0717F94
2520	072006687	PB UK CFD TRADING	1GB348708	GI000A0ERMF2
2521	072006687	PB UK CFD TRADING	1GB350902	GB00B02QN409
2522	072006687	PB UK CFD TRADING	1GB356693	GB00B03MM408
2523	072006687	PB UK CFD TRADING	1GB358525	GB00B099P682
2524	072006687	PB UK CFD TRADING	1GB360760	GB00B0B66533
2525	072006687	PB UK CFD TRADING	1GB377525	GB0004342563
2526	072006687	PB UK CFD TRADING	1GB391146	GB00B0HZPV38
2527	072006687	PB UK CFD TRADING	1GB428708	GB00B0Q4N517
2528	072006687	PB UK CFD TRADING	1GB431355	GB00B00W1F70
2529	072006687	PB UK CFD TRADING	1GB447500	GB00B058TT05
2530	072006687	PB UK CFD TRADING	1GB543936	GB00B0ZZ4X05
2531	072006687	PB UK CFD TRADING	1GB551582	GB00B12RQD06
2532	072006687	PB UK CFD TRADING	1GB643769	GB00B13JS954
2533	072006687	PB UK CFD TRADING	1GB646291	GB00B16KPT44
2534	072006687	PB UK CFD TRADING	1GB648479	GB00B182MG48
2535	072006687	PB UK CFD TRADING	1GB652380	GB00B16L0B41
2536	072006687	PB UK CFD TRADING	1GB685166	GB00B1CKTY16
2537	072006687	PB UK CFD TRADING	1GB701435	GB00B129PL77
2538	072006687	PB UK CFD TRADING	1GB703134	GB00B1CL5249
2539	072006687	PB UK CFD TRADING	1GB704645	GB00B132NW22
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2542	072006687	PB UK CFD TRADING	1GB776759	IM00B1HWL911
2543	072006687	PB UK CFD TRADING	1GB862864	GB00B1TR0310
2544	072006687	PB UK CFD TRADING	1GB865388	JE00B1S0VN88

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2497	INTERCONTINENTAL HOTORD GBP 13.61GBP	17,770,724
2498	NORTHUMBRIAN WATER GORD GBP 10.00GBP	5,798,967
2499	YELL GROUP PLC ORD GBP 1.00GBP	3,120,346
2500	IP GROUP PLC ORD GBP 2.00GBP	66,908,547
2501	VEDANTA RESOURCES PLORD USD 0.10GBP	76,510,504
2502	BURREN ENERGY PLC ORD GBP 20.00GBP	17,802,410
2503	ARICOM PLC ORD GBP 0.10GBP	29,422,234
2504	CSR PLC ORD GBP 0.10GBP	2,592,974
2505	BBI HOLDINGS PLC ORD GBP 2.50GBP	6,078,643
2506	SONGBIRD ESTATES PLCORD NPV GBP	20,495,168
2507	PREMIER FOODS PLC ORD GBP 1.00GBP	3,585,115
2508	OFFSHORE HYDROCARBONORD GBP 1.00GBP	7,598,818
2509	GREENKO GROUP PLC ORD EUR 0.00GBP	6,709,985
2510	IMPERIAL ENERGY CORPORD GBP 2.50GBP	30,241,775
2511	EUROPEAN NICKEL PLC ORD GBP 1.00GBP	15,434,804
2512	LANDKOM INTERNATIONAORD GBP 0.10GBP	8,046,868
2513	BOWLEVEN PLC ORD GBP 10.00GBP	9,311,298
2514	GOALS SOCCER CENTRESORD GBP 0.25GBP	20,055,593
2515	BRITISH ENERGY GROUPORD GBP 10.00GBP	26,145,783
2516	MECOM GROUP PLC ORD GBP 0.60GBP	18,553,220
2517	RENOVO GROUP PLC ORD GBP 10.00GBP	27,019,607
2518	FOSECO PLC ORD GBP 25.00GBP	18,107,308
2519	RENEWABLE ENERGY GENORD GBP 10.00GBP	13,358,687
2520	PARTYGAMING PLC ORD GBP 0.00GBP	33,280,751
2521	D1 OILS PLC ORD GBP 1.00GBP	5,761,234
2522	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	104,888,948
2523	LAND OF LEATHER HOLDORD GBP 1.00GBP	6,571,108
2524	DAWNAY DAY CARPATHIAORD GBP 1.00GBP	6,911,681
2525	RESOLUTION PLC ORD GBP 5.00GBP	124,454,264
2526	KAZAKHMYS PLC ORD GBP 20.00GBP	36,472,341
2527	CARLUCCIO'S PLC ORD GBP 5.00GBP	8,103,629
2528	STAR ENERGY GROUP PLORD GBP 10.00GBP	8,770,959
2529	BULGARIAN PROPERTY DORD GBP 25.00GBP	8,070,765
2530	EUROPEAN EQUITY TRANORD GBP 0.00GBP	2,064,663
2531	H&T GROUP PLC ORD GBP 5.00GBP	17,566,118
2532	EROS INTERNATIONAL PORD GBP 10.00GBP	46,317,580
2533	STANDARD LIFE PLC ORD GBP 10.00GBP	18,824,255
2534	NIKANOR PLC ORD USD 0.01GBP 144A	48,375,944
2535	NUFCOR URANIUM LTD ORD USD 0.01GBP	41,722,786
2536	INVISTA REAL ESTATE ORD GBP 0.01GBP	6,302,961
2537	BIFFA PLC ORD GBP 10.00GBP	125,111,991
2538	LAMPRELL PLC ORD GBP 5.00GBP	16,206,566
2539	ASHMORE GROUP PLC ORD GBP 0.01GBP	21,579,310
2540	STYLES & WOOD GROUP ORD GBP 1.00GBP	7,090,112
2541	TULLETT PREBON PLC ORD GBP 25.00GBP	15,996,181
2542	UNITECH CORPORATE PAORD GBP 1.00GBP	13,705,757
2543	INLAND PLC ORD GBP 10.00GBP	5,616,694
2544	DELEK GLOBAL REAL ESORD GBP 50.00GBP	12,208,276

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2592	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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2545	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2546	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
2547	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
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2590	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
2591	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
2592	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281

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LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

	J	K	L	M
2545	072006687	PB UK CFD TRADING	1GB933186	GB00B1VYCH82
2546	072006687	PB UK CFD TRADING	1GB946220	GB00B1CRLC47
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2548	072006687	PB UK CFD TRADING	543374912	GB0031192486
2549	072006687	PB UK CFD TRADING	761321116	GB0002369139
2550	071002422	PB EUR CFD TRADING	000914457	GB0031348658
2551	071002422	PB EUR CFD TRADING	000931881	IE00B06H8J93
2552	071002422	PB EUR CFD TRADING	000977736	IE0004554287
2553	071002422	PB EUR CFD TRADING	001122031	IT0000064482
2554	071002422	PB EUR CFD TRADING	001724753	FR0000121881
2555	071002422	PB EUR CFD TRADING	002076164	IE0000590798
2556	071002422	PB EUR CFD TRADING	002185411	IE0004554287
2557	071002422	PB EUR CFD TRADING	002461093	GB0004594973
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2563	071002422	PB EUR CFD TRADING	007472285	GB0000566504
2564	071002422	PB EUR CFD TRADING	009220583	IE00B06H8J93
2565	071002422	PB EUR CFD TRADING	009662586	IE00B1GKF381
2566	071002422	PB EUR CFD TRADING	011668274	IE00B00MZ448
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2571	071002422	PB EUR CFD TRADING	1GB426165	GB00B0RFL714
2572	071002422	PB EUR CFD TRADING	1GB690570	IE00B1CMPN86
2573	071002422	PB EUR CFD TRADING	1GB726903	JE00B1G3KL02
2574	071002422	PB EUR CFD TRADING	1GB846958	IE00B1RR8406
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2584	072004SL9	STAT ARB CFD	000919407	GB0004726096
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2586	072004SL9	STAT ARB CFD	000945683	GB00B1B59F82
2587	072004SL9	STAT ARB CFD	000965152	GB0003872420
2588	072004SL9	STAT ARB CFD	000977934	GB0004579636
2589	072004SL9	STAT ARB CFD	001032051	GB0007188757
2590	072004SL9	STAT ARB CFD	001045590	GB0007839698
2591	072004SL9	STAT ARB CFD	001047141	GB0002395811
2592	072004SL9	STAT ARB CFD	001070929	GB0002570330

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2545	THOMAS COOK GROUP PLORD EUR 0.10GBP	91,252,255
2546	MONDI PLC ORD EUR 0.20GBP	2,755,272
2547	SEPURA LTD ORD GBP 0.00GBP	19,208,444
2548	LONMIN PLC ORD USD 1.00GBP	3,688,525
2549	REUTERS GROUP PLC ORD GBP 25.00GBP	279,854,961
2550	BARCLAYS PLC ORD GBP 25.00GBP	6,091
2551	ANGLO IRISH BANK CORORD EUR 0.16EUR	47,583,938
2552	IAWS GROUP PLC ORD EUR 0.30EUR	1,004,700
2553	BANCA POPOLARE DI MISHR EUR 4.00EUR	84,400
2554	HAVAS SA SHR EUR 0.40EUR	332,223
2555	DRAGON OIL PLC ORD EUR 0.10GBP	358,159
2556	IAWS GROUP PLC SHR EUR 0.30EUR	9,105,770
2557	IMPERIAL CHEMICAL INORD GBP 100.00GBP	76,858
2558	SWISS REINSURANCE SHR CHF 0.10CHF	2,720,852
2559	NOKIA OYJ SHR EUR 0.00EUR	5,131,581
2560	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	130,066
2561	PUMA AG RUDOLF DASSLSHR 0.00EUR	31,003,976
2562	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	10,545,807
2563	BHP BILLITON PLC ORD USD 0.50GBP	13,940,204
2564	ANGLO IRISH BANK CORSHR EUR 0.16EUR	34,301,763
2565	RYANAIR HOLDINGS PLCSHR EUR 0.00EUR	2,919,632
2566	GRAFTON GROUP PLC UNIT EUR 0.05EUR	6,951,626
2567	DEUTZ AG SHR 0.00EUR	7,710,122
2568	BAYERISCHE HYPO- UNDSHR EUR 0.00EUR	70,969,184
2569	BRITISH ENERGY GROUPORD GBP 10.00GBP	1,259,566
2570	QUEEN'S WALK INVESTMORD GBP 0.00GBP	9,123,597
2571	DAWNAY DAY TREVERIA ORD EUR 0.01GBP	14,077,141
2572	AER LINGUS ORD EUR 0.05EUR	1,455,408
2573	NORTHERN EUROPEAN PRORD EUR 0.00EUR	5,617,640
2574	SMURFIT KAPPA GROUP ORD EUR 0.00EUR	9,020,426
2575	THIRD POINT OFFSHORETRUST NPV EUR	19,653,662
2576	ATLANTIA SPA SHR EUR 1.00EUR	38
2577	PARMALAT SPA SHR EUR 1.00EUR	17,648,403
2578	THYSSENKRUPP AG SHR 0.00EUR	668,685
2579	REED ELSEVIER NV SHR EUR 0.06EUR	13,862
2580	DEUTSCHE LUFTHANSA ASHR 0.00EUR	33,167
2581	ADJUSTMENT	5,206,801,452
2582	BARRATT DEVELOPMENTSORD GBP 10.00GBP	723,618
2583	BODYCOTE INTERNATIONORD GBP 10.00GBP	16,924
2584	SPIRENT COMMUNICATIOORD GBP 3.33GBP	144,968
2585	ANGLO IRISH BANK CORORD EUR 0.16EUR	459,887
2586	EMAP PLC ORD GBP 30.00GBP	449,705
2587	GREENE KING PLC ORD GBP 12.50GBP	100,695
2588	IMI PLC ORD GBP 25.00GBP	57,343
2589	RIO TINTO PLC ORD GBP 10.00GBP	96,697,379
2590	SCOTTISH & NEWCASTLEORD GBP 20.00GBP	533,485
2591	SCHRODERS PLC ORD GBP 100.00GBP	24,005,851
2592	TDG PLC ORD GBP 1.00GBP	2,220,465

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2593	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2595	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2596	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2597	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2598	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2599	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2600	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2602	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2603	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2609	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2610	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2611	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2613	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2618	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2619	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2620	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2621	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2623	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2637	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2638	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2639	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2640	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

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2601	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
2602	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
2603	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
2604	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
2605	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
2606	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
2607	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
2608	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
2609	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
2610	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
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2620	SUM EUROPE	ITS	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281
2621	SUM EUROPE	ITS	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	25980
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2623	SUM EUROPE	ITS	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	27752
2624	SUM EUROPE	ITS	EQUITY FINANCING	YIELD ENHANCEMENT-EUROPE	YIELD ENHAN EQ FIN EUROPE	27755
2625	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2626	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2627	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
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2632	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
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2634	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
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2639	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2640	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071

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2593	072004SL9	STAT ARB CFD	001075829	GB00B1TQY924
2594	072004SL9	STAT ARB CFD	001077544	GB0031729733
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2596	072004SL9	STAT ARB CFD	001428952	GB0006043169
2597	072004SL9	STAT ARB CFD	001535384	GB00B18V8630
2598	072004SL9	STAT ARB CFD	001864073	GB00B24CGK77
2599	072004SL9	STAT ARB CFD	002461093	GB0004594973
2600	072004SL9	STAT ARB CFD	002498020	GB0007197378
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2606	072004SL9	STAT ARB CFD	020256145	GB0031215220
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2610	072004SL9	STAT ARB CFD	1GB121378	GB0033277061
2611	072004SL9	STAT ARB CFD	1GB131104	GB0033990283
2612	072004SL9	STAT ARB CFD	1GB143851	GB0034147388
2613	072004SL9	STAT ARB CFD	1GB209033	GB00B00V4F53
2614	072004SL9	STAT ARB CFD	1GB242844	GB00B00HD783
2615	072004SL9	STAT ARB CFD	1GB263485	GB00B04PYL99
2616	072004SL9	STAT ARB CFD	1GB312050	GB00B06H7T27
2617	072004SL9	STAT ARB CFD	1GB424947	GB00B0HW5366
2618	072004SL9	STAT ARB CFD	1GB646291	GB00B16KPT44
2619	072004SL9	STAT ARB CFD	1GB648479	GB00B182MG48
2620	072004SL9	STAT ARB CFD	1GB704645	GB00B132NW22
2621	071002950	LBIE FINNISH TRADE	004056727	FI0009000681
2622	0760063H6	EUCLID FRENCH DIST	001978573	FR0000120271
2623	072008865	JV ARBITRAGE ITL	1IT101617	IT0003506190
2624	072007545	JV ARB SWITZ/183	005263655	NL0000303600
2625	076000314	EQ SWP IN ISSUE LBIE-	000926519	GB0001726081
2626	076000314	EQ SWP IN ISSUE LBIE-	001032093	GB00B16GWD56
2627	076000314	EQ SWP IN ISSUE LBIE-	001073865	GB0009102731
2628	076000314	EQ SWP IN ISSUE LBIE-	001081397	GB00B1KJJ408
2629	076000314	EQ SWP IN ISSUE LBIE-	001122031	IT0000064482
2630	076000314	EQ SWP IN ISSUE LBIE-	001978573	FR0000120271
2631	076000314	EQ SWP IN ISSUE LBIE-	002076164	IE0000590798
2632	076000314	EQ SWP IN ISSUE LBIE-	002461093	GB0004594973
2633	076000314	EQ SWP IN ISSUE LBIE-	002490514	GB0007190720
2634	076000314	EQ SWP IN ISSUE LBIE-	004056727	FI0009000681
2635	076000314	EQ SWP IN ISSUE LBIE-	005263655	NL0000303600
2636	076000314	EQ SWP IN ISSUE LBIE-	005986088	GB0004544929
2637	076000314	EQ SWP IN ISSUE LBIE-	008978116	GB0002625654
2638	076000314	EQ SWP IN ISSUE LBIE-	011717451	GB00B1XZS820
2639	076000314	EQ SWP IN ISSUE LBIE-	018824013	DE0008404005
2640	076000314	EQ SWP IN ISSUE LBIE-	199903113	FR0004026250

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2593	UNITED BUSINESS MEDIORD GBP 33.80GBP	502,837
2594	VT GROUP PLC ORD GBP 5.00GBP	491,577
2595	WHITBREAD PLC ORD GBP 76.79GBP	5,716,346
2596	WM MORRISON SUPERMARORD GBP 10.00GBP	2,667,703
2597	PENNON GROUP PLC ORD GBP 40.70GBP	505,972
2598	RECKITT BENCKISER GRORD GBP 10.00GBP	2,829,544
2599	IMPERIAL CHEMICAL INORD GBP 100.00GBP	755,530
2600	RPC GROUP PLC ORD GBP 5.00GBP	941,491
2601	DAIRY CREST GROUP PLORD GBP 25.00GBP	5,933,224
2602	SIBIR ENERGY PLC ORD GBP 10.00GBP	676,747
2603	BHP BILLITON PLC ORD USD 0.50GBP	376,569,435
2604	BIG YELLOW GROUP PLCREIT GBP 10.00GBP	286,907
2605	TANFIELD GROUP PLC ORD GBP 1.00GBP	307,931
2606	CARNIVAL PLC ORD USD 1.66GBP	38,121,727
2607	XSTRATA PLC ORD USD 0.50GBP	5,083,981
2608	CORIN GROUP PLC ORD GBP 2.50GBP	89,680
2609	NORTHUMBRIAN WATER GORD GBP 10.00GBP	1,173,423
2610	VEDANTA RESOURCES PLORD USD 0.10GBP	1,774,477
2611	ARICOM PLC ORD GBP 0.10GBP	146,811
2612	CSR PLC ORD GBP 0.10GBP	402,494
2613	SONGBIRD ESTATES PLCORD NPV GBP	4,988
2614	IMPERIAL ENERGY CORPORD GBP 2.50GBP	537,856
2615	BOWLEVEN PLC ORD GBP 10.00GBP	79,462
2616	MECOM GROUP PLC ORD GBP 0.60GBP	1,071,268
2617	QUEEN'S WALK INVESTMORD GBP 0.00GBP	825,342
2618	STANDARD LIFE PLC ORD GBP 10.00GBP	71,569
2619	NIKANOR PLC ORD USD 0.01GBP 144A	12,334
2620	ASHMORE GROUP PLC ORD GBP 0.01GBP	368,248
2621	NOKIA OYJ SHR EUR 0.00EUR	346,347,138
2622	TOTAL SA SHR EUR 2.50EUR	20,244,688
2623	ATLANTIA SPA SHR EUR 1.00EUR	39,914,404
2624	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	48,737,637
2625	CAPE PLC ORD GBP 25.00GBP 144A	365,688
2626	VODAFONE GROUP PLC ORD USD 0.11GBP	57,016,655
2627	ABBOT GROUP PLC ORD GBP 15.00GBP	6,054,098
2628	WHITBREAD PLC ORD GBP 76.79GBP	1,486,103
2629	BANCA POPOLARE DI MISHR EUR 4.00EUR	157,051,554
2630	TOTAL SA SHR EUR 2.50EUR	86,479
2631	DRAGON OIL PLC ORD EUR 0.10GBP	259,376
2632	IMPERIAL CHEMICAL INORD GBP 100.00GBP	24,562,479
2633	UK COAL PLC ORD GBP 1.00GBP	8,902,845
2634	NOKIA OYJ SHR EUR 0.00EUR	439,483
2635	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	268,897
2636	IMPERIAL TOBACCO GROORD GBP 10.00GBP	14,219,393
2637	INFORMA PLC ORD GBP 10.00GBP	7,136,028
2638	ANGLO AMERICAN PLC ORD USD 0.54GBP	24,998,970
2639	ALLIANZ SE SHR EUR 0.00EUR	161,011,629
2640	BUSINESS OBJECTS SA SHR EUR 0.10EUR	6,271,630

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2641	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2642	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2643	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2644	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2645	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2646	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2647	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2648	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2649	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2658	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2666	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2673	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2686	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2687	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2688	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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2641	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2642	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2643	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2644	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2645	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2646	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2647	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2648	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2649	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2650	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2651	SUM EUROPE	ITS	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071
2652	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2653	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2655	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2656	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2657	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2662	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2663	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2664	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2665	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2675	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2686	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2687	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2688	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966

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	J	K	L	M
2641	076000314	EQ SWP IN ISSUE LBIE-	1GB087736	GB0031718066
2642	076000314	EQ SWP IN ISSUE LBIE-	1GB123432	GB0033942946
2643	076000314	EQ SWP IN ISSUE LBIE-	1GB265761	GB0033551168
2644	076000314	EQ SWP IN ISSUE LBIE-	1GB329823	GB00B0784Q08
2645	076000314	EQ SWP IN ISSUE LBIE-	1IT092089	IT0003479638
2646	076000314	EQ SWP IN ISSUE LBIE-	1IT101617	IT0003506190
2647	076000314	EQ SWP IN ISSUE LBIE-	1IT433176	IT0003990402
2648	076000314	EQ SWP IN ISSUE LBIE-	761321116	GB0002369139
2649	076000322	EQ SWP OUT OF ISSUE LBIE-	007274855	IE00B1GKF381
2650	076000322	EQ SWP OUT OF ISSUE LBIE-	1GB123432	GB0033942946
2651	076000322	EQ SWP OUT OF ISSUE LBIE-	761321116	GB0002369139
2652	0710025H8	MILLENNIUM LPS	000914457	GB0031348658
2653	0710025H8	MILLENNIUM LPS	000926519	GB0001726081
2654	0710025H8	MILLENNIUM LPS	000977934	GB0004579636
2655	0710025H8	MILLENNIUM LPS	000986414	GB00B1VNST91
2656	0710025H8	MILLENNIUM LPS	001040922	GB0007668071
2657	0710025H8	MILLENNIUM LPS	001075829	GB00B1TQY924
2658	0710025H8	MILLENNIUM LPS	001787506	GB0006320161
2659	0710025H8	MILLENNIUM LPS	002076164	IE0000590798
2660	0710025H8	MILLENNIUM LPS	002803989	GB0000319581
2661	0710025H8	MILLENNIUM LPS	005875125	GB0002502812
2662	0710025H8	MILLENNIUM LPS	005986088	GB0004544929
2663	0710025H8	MILLENNIUM LPS	007034283	GB00B04M0Q71
2664	0710025H8	MILLENNIUM LPS	007407414	GB0030221864
2665	0710025H8	MILLENNIUM LPS	015889256	GB0033671222
2666	0710025H8	MILLENNIUM LPS	021610373	GB0031575839
2667	0710025H8	MILLENNIUM LPS	045848181	IE00B00MZ448
2668	0710025H8	MILLENNIUM LPS	1GB080475	GB0033029744
2669	0710025H8	MILLENNIUM LPS	1GB123432	GB0033942946
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2671	0710025H8	MILLENNIUM LPS	1GB329823	GB00B0784Q08
2672	0710025H8	MILLENNIUM LPS	1GB356693	GB00B03MM408
2673	0710025H8	MILLENNIUM LPS	1GB946220	GB00B1CRLC47
2674	0710025H8	MILLENNIUM LPS	761321116	GB0002369139
2675	071002B57	ANAXIS LPS	000965152	GB0003872420
2676	071002B57	ANAXIS LPS	001032093	GB00B16GWD56
2677	071002B57	ANAXIS LPS	001040922	GB0007668071
2678	071002B57	ANAXIS LPS	001081397	GB00B1KJJ408
2679	071002B57	ANAXIS LPS	002461093	GB0004594973
2680	071002B57	ANAXIS LPS	002766798	CH0012332372
2681	071002B57	ANAXIS LPS	002803989	GB0000319581
2682	071002B57	ANAXIS LPS	003916889	NL0006034001
2683	071002B57	ANAXIS LPS	004056727	FI0009000681
2684	071002B57	ANAXIS LPS	005263655	NL0000303600
2685	071002B57	ANAXIS LPS	005875125	GB0002502812
2686	071002B57	ANAXIS LPS	013337688	DE0005108401
2687	071002B57	ANAXIS LPS	016945339	GB0030232317
2688	071002B57	ANAXIS LPS	018824013	DE0008404005

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2641	YELL GROUP PLC ORD GBP 1.00GBP	244,057,502
2642	BURREN ENERGY PLC ORD GBP 20.00GBP	15,040,640
2643	CLIMATE EXCHANGE PLCORD GBP 1.00GBP	827,114
2644	FOSECO PLC ORD GBP 25.00GBP	122,628
2645	SEAT PAGINE GIALLE SSHR EUR 0.03EUR	77,068,495
2646	ATLANTIA SPA SHR EUR 1.00EUR	122,685,867
2647	LOTTOMATICA SPA SHR EUR 1.00EUR	33,242,832
2648	REUTERS GROUP PLC ORD GBP 25.00GBP	135,534,691
2649	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	1,298,411
2650	BURREN ENERGY PLC ORD GBP 20.00GBP	1,114,121
2651	REUTERS GROUP PLC ORD GBP 25.00GBP	4,365,753
2652	BARCLAYS PLC ORD GBP 25.00GBP	63,826
2653	CAPE PLC ORD GBP 25.00GBP 144A	109,629
2654	IMI PLC ORD GBP 25.00GBP	238,463
2655	LAIRD GROUP PLC ORD GBP 28.12GBP	670,210
2656	CLOSE BROTHERS GROUPORD GBP 25.00GBP	206,439
2657	UNITED BUSINESS MEDIORD GBP 33.80GBP	3,030
2658	INTERNATIONAL POWER ORD GBP 0.50GBP	2,076,116
2659	DRAGON OIL PLC ORD EUR 0.10GBP	247,312
2660	AMLIN PLC ORD GBP 25.00GBP	464,977
2661	DAIRY CREST GROUP PLORD GBP 25.00GBP	141,443
2662	IMPERIAL TOBACCO GROORD GBP 10.00GBP	927,768
2663	SIBIR ENERGY PLC ORD GBP 10.00GBP	21,055
2664	EVOLUTION GROUP PLC ORD GBP 1.00GBP	20,920
2665	REGUS GROUP PLC ORD GBP 5.00GBP	210,305
2666	JOHN WOOD GROUP PLC ORD GBP 3.33GBP	723,906
2667	GRAFTON GROUP PLC UNIT EUR 0.05EUR	35,273
2668	NORTHUMBRIAN WATER GORD GBP 10.00GBP	1,342,866
2669	BURREN ENERGY PLC ORD GBP 20.00GBP	76,211
2670	CLIMATE EXCHANGE PLCORD GBP 1.00GBP	1,319,531
2671	FOSECO PLC ORD GBP 25.00GBP	264,277
2672	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	178,057
2673	MONDI PLC ORD EUR 0.20GBP	99,938
2674	REUTERS GROUP PLC ORD GBP 25.00GBP	310,017
2675	GREENE KING PLC ORD GBP 12.50GBP	126,695
2676	VODAFONE GROUP PLC ORD USD 0.11GBP	183,781
2677	CLOSE BROTHERS GROUPORD GBP 25.00GBP	39,866
2678	WHITBREAD PLC ORD GBP 76.79GBP	163,772
2679	IMPERIAL CHEMICAL INORD GBP 100.00GBP	20,736
2680	SWISS REINSURANCE SHR CHF 0.10CHF	116,036
2681	AMLIN PLC ORD GBP 25.00GBP	49,418
2682	ASML HOLDING NV SHR EUR 0.09EUR	158,791
2683	NOKIA OYJ SHR EUR 0.00EUR	231,560
2684	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	119,694
2685	DAIRY CREST GROUP PLORD GBP 25.00GBP	19,500
2686	SOLARWORLD AG SHR 0.00EUR	148,759
2687	MICHAEL PAGE INTERNAORD GBP 1.00GBP	72,191
2688	ALLIANZ SE SHR EUR 0.00EUR	189,000

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2736	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966

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2689	071002B57	ANAXIS LPS	021304407	GB0031552861
2690	071002B57	ANAXIS LPS	1GB080475	GB0033029744
2691	071002B57	ANAXIS LPS	1GB143851	GB0034147388
2692	071002B57	ANAXIS LPS	1GB356693	GB00B03MM408
2693	071002B57	ANAXIS LPS	1GB946220	GB00B1CRLC47
2694	071002B57	ANAXIS LPS	999215916	DE0008232125
2695	071002CF4	RAB LPS	001032093	GB00B16GWD56
2696	071002CF4	RAB LPS	002766798	CH0012332372
2697	071002CF4	RAB LPS	005986088	GB0004544929
2698	071002CF4	RAB LPS	1GB080475	GB0033029744
2699	071002CF4	RAB LPS	1GB217374	GB00B01QLV45
2700	071002CN7	IVC SOLAIA LPS	000987636	GB00B07V4P80
2701	071002CN7	IVC SOLAIA LPS	001032093	GB00B16GWD56
2702	071002CN7	IVC SOLAIA LPS	001075829	GB00B1TQY924
2703	071002CN7	IVC SOLAIA LPS	001081397	GB00B1KJJ408
2704	071002CN7	IVC SOLAIA LPS	001147725	DE0005439004
2705	071002CN7	IVC SOLAIA LPS	001978573	FR0000120271
2706	071002CN7	IVC SOLAIA LPS	002490514	GB0007190720
2707	071002CN7	IVC SOLAIA LPS	002803989	GB0000319581
2708	071002CN7	IVC SOLAIA LPS	003138294	NL0000009082
2709	071002CN7	IVC SOLAIA LPS	005051958	GB00B0KQX869
2710	071002CN7	IVC SOLAIA LPS	005875125	GB0002502812
2711	071002CN7	IVC SOLAIA LPS	005986088	GB0004544929
2712	071002CN7	IVC SOLAIA LPS	007407414	GB0030221864
2713	071002CN7	IVC SOLAIA LPS	015889256	GB0033671222
2714	071002CN7	IVC SOLAIA LPS	021304407	GB0031552861
2715	071002CN7	IVC SOLAIA LPS	199903113	FR0004026250
2716	071002CN7	IVC SOLAIA LPS	1GB080475	GB0033029744
2717	071002CN7	IVC SOLAIA LPS	1GB123432	GB0033942946
2718	071002CN7	IVC SOLAIA LPS	1GB265761	GB0033551168
2719	071002CN7	IVC SOLAIA LPS	1GB329823	GB00B0784Q08
2720	071002CN7	IVC SOLAIA LPS	1GB356693	GB00B03MM408
2721	071002CN7	IVC SOLAIA LPS	1GB431355	GB00B00W1F70
2722	071002CN7	IVC SOLAIA LPS	989855580	IE0005042456
2723	071002CN7	IVC SOLAIA LPS	999215916	DE0008232125
2724	071002D55	DKR IBEX LPS	1GB123432	GB0033942946
2725	071002D55	DKR IBEX LPS	1GB431355	GB00B00W1F70
2726	071002D55	DKR IBEX LPS	761321116	GB0002369139
2727	071002D63	ASSET MGMT INT LPS	1GB424947	GB00B0HW5366
2728	071002D71	ASSET MANAGERS INT	1GB253437	GB00B0315W65
2729	071002D71	ASSET MANAGERS INT	1GB543936	GB00B0ZZ4X05
2730	071002JR1	INTL BENCHMARK LPS	1GB123432	GB0033942946
2731	071002JR1	INTL BENCHMARK LPS	1GB431355	GB00B00W1F70
2732	071002JR1	INTL BENCHMARK LPS	761321116	GB0002369139
2733	071002JS9	LMA SPC MAP 15	000965152	GB0003872420
2734	071002JS9	LMA SPC MAP 15	002803989	GB0000319581
2735	071002JS9	LMA SPC MAP 15	021304407	GB0031552861
2736	071002JS9	LMA SPC MAP 15	1GB080475	GB0033029744

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2689	PUNCH TAVERNS PLC ORD GBP 0.04GBP	94,337
2690	NORTHUMBRIAN WATER GORD GBP 10.00GBP	99,605
2691	CSR PLC ORD GBP 0.10GBP	294,400
2692	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	50,161
2693	MONDI PLC ORD EUR 0.20GBP	83,101
2694	DEUTSCHE LUFTHANSA ASHR 0.00EUR	173,581
2695	VODAFONE GROUP PLC ORD USD 0.11GBP	339,525
2696	SWISS REINSURANCE SHR CHF 0.10CHF	211,360
2697	IMPERIAL TOBACCO GROORD GBP 10.00GBP	193,405
2698	NORTHUMBRIAN WATER GORD GBP 10.00GBP	200,004
2699	PREMIER FOODS PLC ORD GBP 1.00GBP	62,770
2700	COOKSON GROUP PLC ORD GBP 10.00GBP	143
2701	VODAFONE GROUP PLC ORD USD 0.11GBP	80,615
2702	UNITED BUSINESS MEDIORD GBP 33.80GBP	276
2703	WHITBREAD PLC ORD GBP 76.79GBP	9,452
2704	CONTINENTAL AG SHR EUR 0.00EUR	21,216
2705	TOTAL SA SHR EUR 2.50EUR	15,027
2706	UK COAL PLC ORD GBP 1.00GBP	31,347
2707	AMLIN PLC ORD GBP 25.00GBP	25,495
2708	ROYAL KPN NV SHR EUR 0.24EUR	84,253
2709	SHIRE PLC ORD GBP 5.00GBP	49,408
2710	DAIRY CREST GROUP PLORD GBP 25.00GBP	703
2711	IMPERIAL TOBACCO GROORD GBP 10.00GBP	5,229
2712	EVOLUTION GROUP PLC ORD GBP 1.00GBP	6,314
2713	REGUS GROUP PLC ORD GBP 5.00GBP	68,582
2714	PUNCH TAVERNS PLC ORD GBP 0.04GBP	21,007
2715	BUSINESS OBJECTS SA SHR EUR 0.10EUR	3,244
2716	NORTHUMBRIAN WATER GORD GBP 10.00GBP	20,354
2717	BURREN ENERGY PLC ORD GBP 20.00GBP	540
2718	CLIMATE EXCHANGE PLCORD GBP 1.00GBP	51,368
2719	FOSECO PLC ORD GBP 25.00GBP	3,269
2720	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	44,213
2721	STAR ENERGY GROUP PLORD GBP 10.00GBP	16,855
2722	ISHARES PLC- ISHARES FTSE 100 ETF	2,067
2723	DEUTSCHE LUFTHANSA ASHR 0.00EUR	28,055
2724	BURREN ENERGY PLC ORD GBP 20.00GBP	2,034,338
2725	STAR ENERGY GROUP PLORD GBP 10.00GBP	2,651,964
2726	REUTERS GROUP PLC ORD GBP 25.00GBP	2,136,288
2727	QUEEN'S WALK INVESTMORD GBP 0.00GBP	5,546,114
2728	PHOENIX IT GROUP LTDORD GBP 1.00GBP	6,595,092
2729	EUROPEAN EQUITY TRANORD GBP 0.00GBP	3,473,923
2730	BURREN ENERGY PLC ORD GBP 20.00GBP	813,735
2731	STAR ENERGY GROUP PLORD GBP 10.00GBP	1,073,335
2732	REUTERS GROUP PLC ORD GBP 25.00GBP	768,043
2733	GREENE KING PLC ORD GBP 12.50GBP	171,432
2734	AMLIN PLC ORD GBP 25.00GBP	298,279
2735	PUNCH TAVERNS PLC ORD GBP 0.04GBP	405,703
2736	NORTHUMBRIAN WATER GORD GBP 10.00GBP	370,200

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2778	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2779	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2780	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2781	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2782	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2783	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2784	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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	D	E	F	G	H	I
2737	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2738	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2784	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966

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	J	K	L	M
2737	071002K81	QUANTMETRICS-HITE	000965152	GB0003872420
2738	071002K81	QUANTMETRICS-HITE	002803989	GB0000319581
2739	071002K81	QUANTMETRICS-HITE	021304407	GB0031552861
2740	071002K81	QUANTMETRICS-HITE	1GB080475	GB0033029744
2741	071002N05	LBAM MYRILLION LPS	000987636	GB00B07V4P80
2742	071002N05	LBAM MYRILLION LPS	002461093	GB0004594973
2743	071002N05	LBAM MYRILLION LPS	005986088	GB0004544929
2744	071002N05	LBAM MYRILLION LPS	1GB087736	GB0031718066
2745	071002N05	LBAM MYRILLION LPS	1GB143851	GB0034147388
2746	071002N05	LBAM MYRILLION LPS	761321116	GB0002369139
2747	071002N21	HITE LPS	001032093	GB00B16GWD56
2748	071002N21	HITE LPS	001787506	GB0006320161
2749	071002N21	HITE LPS	002461093	GB0004594973
2750	071002N21	HITE LPS	021304407	GB0031552861
2751	071002N21	HITE LPS	1GB356693	GB00B03MM408
2752	071002N21	HITE LPS	761321116	GB0002369139
2753	071002N62	BLACKROCK INV MAN	000914457	GB0031348658
2754	071002N62	BLACKROCK INV MAN	1GB087736	GB0031718066
2755	071002N62	BLACKROCK INV MAN	761321116	GB0002369139
2756	071002NR6	QUANTMETRICS-HITE	000965152	GB0003872420
2757	071002NR6	QUANTMETRICS-HITE	002803989	GB0000319581
2758	071002NR6	QUANTMETRICS-HITE	021304407	GB0031552861
2759	071002NR6	QUANTMETRICS-HITE	1GB080475	GB0033029744
2760	071002R68	BLACKROCK LPS	015889256	GB0033671222
2761	071002R68	BLACKROCK LPS	1GB087736	GB0031718066
2762	071002R68	BLACKROCK LPS	761321116	GB0002369139
2763	071002TR0	DIAMONDBACK LPS	001978573	FR0000120271
2764	071002TT6	SSL ARB LPS	000965152	GB0003872420
2765	071002TT6	SSL ARB LPS	001032093	GB00B16GWD56
2766	071002TT6	SSL ARB LPS	001040922	GB0007668071
2767	071002TT6	SSL ARB LPS	001081397	GB00B1KJJ408
2768	071002TT6	SSL ARB LPS	002461093	GB0004594973
2769	071002TT6	SSL ARB LPS	002766798	CH0012332372
2770	071002TT6	SSL ARB LPS	002803989	GB0000319581
2771	071002TT6	SSL ARB LPS	003916889	NL0006034001
2772	071002TT6	SSL ARB LPS	004056727	FI0009000681
2773	071002TT6	SSL ARB LPS	005263655	NL0000303600
2774	071002TT6	SSL ARB LPS	005875125	GB0002502812
2775	071002TT6	SSL ARB LPS	013337688	DE0005108401
2776	071002TT6	SSL ARB LPS	016945339	GB0030232317
2777	071002TT6	SSL ARB LPS	018824013	DE0008404005
2778	071002TT6	SSL ARB LPS	021304407	GB0031552861
2779	071002TT6	SSL ARB LPS	1GB080475	GB0033029744
2780	071002TT6	SSL ARB LPS	1GB143851	GB0034147388
2781	071002TT6	SSL ARB LPS	1GB356693	GB00B03MM408
2782	071002TT6	SSL ARB LPS	1GB946220	GB00B1CRLC47
2783	071002TT6	SSL ARB LPS	999215916	DE0008232125
2784	071002TZ2	PHZ LPS	000911503	GB00B1FP8915

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2737	GREENE KING PLC ORD GBP 12.50GBP	68,573
2738	AMLIN PLC ORD GBP 25.00GBP	119,312
2739	PUNCH TAVERNS PLC ORD GBP 0.04GBP	162,281
2740	NORTHUMBRIAN WATER GORD GBP 10.00GBP	148,080
2741	COOKSON GROUP PLC ORD GBP 10.00GBP	13,478
2742	IMPERIAL CHEMICAL INORD GBP 100.00GBP	57,810
2743	IMPERIAL TOBACCO GROORD GBP 10.00GBP	183,797
2744	YELL GROUP PLC ORD GBP 1.00GBP	9,112
2745	CSR PLC ORD GBP 0.10GBP	158,244
2746	REUTERS GROUP PLC ORD GBP 25.00GBP	144,567
2747	VODAFONE GROUP PLC ORD USD 0.11GBP	304,745
2748	INTERNATIONAL POWER ORD GBP 0.50GBP	153,641
2749	IMPERIAL CHEMICAL INORD GBP 100.00GBP	14,121
2750	PUNCH TAVERNS PLC ORD GBP 0.04GBP	32,793
2751	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	71,283
2752	REUTERS GROUP PLC ORD GBP 25.00GBP	59,003
2753	BARCLAYS PLC ORD GBP 25.00GBP	17,830
2754	YELL GROUP PLC ORD GBP 1.00GBP	7,513
2755	REUTERS GROUP PLC ORD GBP 25.00GBP	33,261
2756	GREENE KING PLC ORD GBP 12.50GBP	45,715
2757	AMLIN PLC ORD GBP 25.00GBP	79,541
2758	PUNCH TAVERNS PLC ORD GBP 0.04GBP	108,187
2759	NORTHUMBRIAN WATER GORD GBP 10.00GBP	98,720
2760	REGUS GROUP PLC ORD GBP 5.00GBP	35,904
2761	YELL GROUP PLC ORD GBP 1.00GBP	11,790
2762	REUTERS GROUP PLC ORD GBP 25.00GBP	49,817
2763	TOTAL SA SHR EUR 2.50EUR	7,955
2764	GREENE KING PLC ORD GBP 12.50GBP	51,674
2765	VODAFONE GROUP PLC ORD USD 0.11GBP	74,963
2766	CLOSE BROTHERS GROUPORD GBP 25.00GBP	16,260
2767	WHITBREAD PLC ORD GBP 76.79GBP	66,807
2768	IMPERIAL CHEMICAL INORD GBP 100.00GBP	8,458
2769	SWISS REINSURANCE SHR CHF 0.10CHF	47,317
2770	AMLIN PLC ORD GBP 25.00GBP	20,155
2771	ASML HOLDING NV SHR EUR 0.09EUR	64,761
2772	NOKIA OYJ SHR EUR 0.00EUR	94,460
2773	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	48,814
2774	DAIRY CREST GROUP PLORD GBP 25.00GBP	7,953
2775	SOLARWORLD AG SHR 0.00EUR	60,674
2776	MICHAEL PAGE INTERNAORD GBP 1.00GBP	29,448
2777	ALLIANZ SE SHR EUR 0.00EUR	77,067
2778	PUNCH TAVERNS PLC ORD GBP 0.04GBP	38,479
2779	NORTHUMBRIAN WATER GORD GBP 10.00GBP	40,626
2780	CSR PLC ORD GBP 0.10GBP	120,082
2781	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	20,466
2782	MONDI PLC ORD EUR 0.20GBP	33,897
2783	DEUTSCHE LUFTHANSA ASHR 0.00EUR	70,802
2784	BBA AVIATION PLC ORD GBP 29.76GBP	16,183

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2785	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2786	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2787	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2788	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2789	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2790	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2791	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2792	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2793	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2794	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2795	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2797	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2798	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2799	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2800	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2801	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2802	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2803	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2804	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2824	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2832	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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	D	E	F	G	H	I
2785	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2788	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2800	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2802	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2822	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2823	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2824	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2825	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2826	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2827	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2828	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2829	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2830	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2831	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2832	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966

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	J	K	L	M
2785	071002TZ2	PHZ LPS	000965152	GB0003872420
2786	071002TZ2	PHZ LPS	000977934	GB0004579636
2787	071002TZ2	PHZ LPS	000986414	GB00B1VNST91
2788	071002TZ2	PHZ LPS	001081397	GB00B1KJJ408
2789	071002TZ2	PHZ LPS	001147725	DE0005439004
2790	071002TZ2	PHZ LPS	002803989	GB0000319581
2791	071002TZ2	PHZ LPS	003138294	NL0000009082
2792	071002TZ2	PHZ LPS	004056727	FI0009000681
2793	071002TZ2	PHZ LPS	005051958	GB00B0KQX869
2794	071002TZ2	PHZ LPS	005263655	NL0000303600
2795	071002TZ2	PHZ LPS	018824013	DE0008404005
2796	071002TZ2	PHZ LPS	886291015	DE0007500001
2797	071002TZ2	PHZ LPS	999215916	DE0008232125
2798	071002VN6	FL TRADING AS	000914457	GB0031348658
2799	071002YF0	COOLUM MKT NEUTRAL	000914457	GB0031348658
2800	071002YF0	COOLUM MKT NEUTRAL	000977934	GB0004579636
2801	071002YF0	COOLUM MKT NEUTRAL	000986414	GB00B1VNST91
2802	071002YF0	COOLUM MKT NEUTRAL	001032093	GB00B16GWD56
2803	071002YF0	COOLUM MKT NEUTRAL	001075829	GB00B1TQY924
2804	071002YF0	COOLUM MKT NEUTRAL	001978573	FR0000120271
2805	071002YF0	COOLUM MKT NEUTRAL	002803989	GB0000319581
2806	071002YF0	COOLUM MKT NEUTRAL	005263655	NL0000303600
2807	071002YF0	COOLUM MKT NEUTRAL	021304407	GB0031552861
2808	071002YF0	COOLUM MKT NEUTRAL	1GB080475	GB0033029744
2809	071002YF0	COOLUM MKT NEUTRAL	1GB087736	GB0031718066
2810	071002YF0	COOLUM MKT NEUTRAL	1GB123432	GB0033942946
2811	071002YF0	COOLUM MKT NEUTRAL	1GB143851	GB0034147388
2812	071002YF0	COOLUM MKT NEUTRAL	1IT375906	IT0003826473
2813	071002YF0	COOLUM MKT NEUTRAL	886291015	DE0007500001
2814	071002YF0	COOLUM MKT NEUTRAL	999215916	DE0008232125
2815	071002ZN2	SABRE WRMULTISTRAT	000965152	GB0003872420
2816	071002ZN2	SABRE WRMULTISTRAT	001032093	GB00B16GWD56
2817	071002ZN2	SABRE WRMULTISTRAT	001040922	GB0007668071
2818	071002ZN2	SABRE WRMULTISTRAT	001081397	GB00B1KJJ408
2819	071002ZN2	SABRE WRMULTISTRAT	002461093	GB0004594973
2820	071002ZN2	SABRE WRMULTISTRAT	002766798	CH0012332372
2821	071002ZN2	SABRE WRMULTISTRAT	002803989	GB0000319581
2822	071002ZN2	SABRE WRMULTISTRAT	003916889	NL0006034001
2823	071002ZN2	SABRE WRMULTISTRAT	004056727	FI0009000681
2824	071002ZN2	SABRE WRMULTISTRAT	005263655	NL0000303600
2825	071002ZN2	SABRE WRMULTISTRAT	005875125	GB0002502812
2826	071002ZN2	SABRE WRMULTISTRAT	013337688	DE0005108401
2827	071002ZN2	SABRE WRMULTISTRAT	016945339	GB0030232317
2828	071002ZN2	SABRE WRMULTISTRAT	018824013	DE0008404005
2829	071002ZN2	SABRE WRMULTISTRAT	021304407	GB0031552861
2830	071002ZN2	SABRE WRMULTISTRAT	1GB080475	GB0033029744
2831	071002ZN2	SABRE WRMULTISTRAT	1GB143851	GB0034147388
2832	071002ZN2	SABRE WRMULTISTRAT	1GB356693	GB00B03MM408

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2785	GREENE KING PLC ORD GBP 12.50GBP	38,740
2786	IMI PLC ORD GBP 25.00GBP	24,082
2787	LAIRD GROUP PLC ORD GBP 28.12GBP	17,691
2788	WHITBREAD PLC ORD GBP 76.79GBP	72,447
2789	CONTINENTAL AG SHR EUR 0.00EUR	51,102
2790	AMLIN PLC ORD GBP 25.00GBP	11,938
2791	ROYAL KPN NV SHR EUR 0.24EUR	26,272
2792	NOKIA OYJ SHR EUR 0.00EUR	60,339
2793	SHIRE PLC ORD GBP 5.00GBP	4,704
2794	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	48,946
2795	ALLIANZ SE SHR EUR 0.00EUR	116,084
2796	THYSSENKRUPP AG SHR 0.00EUR	49,496
2797	DEUTSCHE LUFTHANSA ASHR 0.00EUR	39,612
2798	BARCLAYS PLC ORD GBP 25.00GBP	3,868,064
2799	BARCLAYS PLC ORD GBP 25.00GBP	8,269
2800	IMI PLC ORD GBP 25.00GBP	59,021
2801	LAIRD GROUP PLC ORD GBP 28.12GBP	81,306
2802	VODAFONE GROUP PLC ORD USD 0.11GBP	38,811
2803	UNITED BUSINESS MEDIORD GBP 33.80GBP	73,113
2804	TOTAL SA SHR EUR 2.50EUR	18,026
2805	AMLIN PLC ORD GBP 25.00GBP	40,062
2806	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	70,615
2807	PUNCH TAVERNS PLC ORD GBP 0.04GBP	52,924
2808	NORTHUMBRIAN WATER GORD GBP 10.00GBP	79,207
2809	YELL GROUP PLC ORD GBP 1.00GBP	2,930
2810	BURREN ENERGY PLC ORD GBP 20.00GBP	13,595
2811	CSR PLC ORD GBP 0.10GBP	52,641
2812	PARMALAT SPA SHR EUR 1.00EUR	150,369
2813	THYSSENKRUPP AG SHR 0.00EUR	95,304
2814	DEUTSCHE LUFTHANSA ASHR 0.00EUR	134,258
2815	GREENE KING PLC ORD GBP 12.50GBP	69,473
2816	VODAFONE GROUP PLC ORD USD 0.11GBP	100,780
2817	CLOSE BROTHERS GROUPORD GBP 25.00GBP	21,859
2818	WHITBREAD PLC ORD GBP 76.79GBP	89,805
2819	IMPERIAL CHEMICAL INORD GBP 100.00GBP	11,372
2820	SWISS REINSURANCE SHR CHF 0.10CHF	63,620
2821	AMLIN PLC ORD GBP 25.00GBP	27,100
2822	ASML HOLDING NV SHR EUR 0.09EUR	87,072
2823	NOKIA OYJ SHR EUR 0.00EUR	126,993
2824	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	65,641
2825	DAIRY CREST GROUP PLORD GBP 25.00GBP	10,693
2826	SOLARWORLD AG SHR 0.00EUR	81,574
2827	MICHAEL PAGE INTERNAORD GBP 1.00GBP	39,589
2828	ALLIANZ SE SHR EUR 0.00EUR	103,632
2829	PUNCH TAVERNS PLC ORD GBP 0.04GBP	51,729
2830	NORTHUMBRIAN WATER GORD GBP 10.00GBP	54,618
2831	CSR PLC ORD GBP 0.10GBP	161,445
2832	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	27,507

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2833	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2834	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2835	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2836	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2837	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2838	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2839	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2840	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2841	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2842	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2843	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2844	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2845	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2846	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2847	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2848	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2849	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2850	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2851	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2852	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2853	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2854	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2855	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2856	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2857	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2858	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2859	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2860	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2861	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2862	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2863	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2865	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2866	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2867	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2868	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2869	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2872	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2873	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2874	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2875	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2876	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2877	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2878	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2879	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2880	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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	D	E	F	G	H	I
2833	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2834	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2835	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2836	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2837	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2838	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2839	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2840	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2841	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2842	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2843	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2844	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2845	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2846	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2847	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2848	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2849	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2850	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2851	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2852	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2853	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2854	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2855	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2856	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2857	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2860	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2861	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2862	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2863	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2867	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2868	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2877	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2878	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2879	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
2880	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966

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	J	K	L	M
2833	071002ZN2	SABRE WRMULTISTRAT	1GB946220	GB00B1CRLC47
2834	071002ZN2	SABRE WRMULTISTRAT	999215916	DE0008232125
2835	0710047G4	GSA GLOBAL LPS	000911503	GB00B1FP8915
2836	0710047G4	GSA GLOBAL LPS	000977934	GB0004579636
2837	0710047G4	GSA GLOBAL LPS	000986414	GB00B1VNST91
2838	0710047G4	GSA GLOBAL LPS	000987636	GB00B07V4P80
2839	0710047G4	GSA GLOBAL LPS	001032093	GB00B16GWD56
2840	0710047G4	GSA GLOBAL LPS	001040922	GB0007668071
2841	0710047G4	GSA GLOBAL LPS	001075829	GB00B1TQY924
2842	0710047G4	GSA GLOBAL LPS	001081397	GB00B1KJJ408
2843	0710047G4	GSA GLOBAL LPS	001147725	DE0005439004
2844	0710047G4	GSA GLOBAL LPS	001724753	FR0000121881
2845	0710047G4	GSA GLOBAL LPS	001787506	GB0006320161
2846	0710047G4	GSA GLOBAL LPS	001978573	FR0000120271
2847	0710047G4	GSA GLOBAL LPS	002490514	GB0007190720
2848	0710047G4	GSA GLOBAL LPS	002803989	GB0000319581
2849	0710047G4	GSA GLOBAL LPS	003138294	NL0000009082
2850	0710047G4	GSA GLOBAL LPS	004056727	FI0009000681
2851	0710047G4	GSA GLOBAL LPS	005051958	GB00B0KQX869
2852	0710047G4	GSA GLOBAL LPS	005263655	NL0000303600
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2861	0710047G4	GSA GLOBAL LPS	018824013	DE0008404005
2862	0710047G4	GSA GLOBAL LPS	021304407	GB0031552861
2863	0710047G4	GSA GLOBAL LPS	1GB080475	GB0033029744
2864	0710047G4	GSA GLOBAL LPS	1GB087736	GB0031718066
2865	0710047G4	GSA GLOBAL LPS	1GB143851	GB0034147388
2866	0710047G4	GSA GLOBAL LPS	1GB217374	GB00B01QLV45
2867	0710047G4	GSA GLOBAL LPS	1GB265761	GB0033551168
2868	0710047G4	GSA GLOBAL LPS	1IT375906	IT0003826473
2869	0710047G4	GSA GLOBAL LPS	886291015	DE0007500001
2870	0710047G4	GSA GLOBAL LPS	998948015	NL0000349488
2871	0710047H2	GSA GLOBA LPS	002766798	CH0012332372
2872	0710049T4	BLUEMATRIX MF LPS	000914457	GB0031348658
2873	0710049T4	BLUEMATRIX MF LPS	001032093	GB00B16GWD56
2874	0710049T4	BLUEMATRIX MF LPS	001081397	GB00B1KJJ408
2875	0710049T4	BLUEMATRIX MF LPS	001978573	FR0000120271
2876	0710049T4	BLUEMATRIX MF LPS	002766798	CH0012332372
2877	0710059W4	ZEBRA WR MULTI	000987636	GB00B07V4P80
2878	0710059W4	ZEBRA WR MULTI	002461093	GB0004594973
2879	0710059W4	ZEBRA WR MULTI	002490514	GB0007190720
2880	0710059W4	ZEBRA WR MULTI	021610373	GB0031575839

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2833	MONDI PLC ORD EUR 0.20GBP	45,571
2834	DEUTSCHE LUFTHANSA ASHR 0.00EUR	95,184
2835	BBA AVIATION PLC ORD GBP 29.76GBP	1,689,702
2836	IMI PLC ORD GBP 25.00GBP	1,000,809
2837	LAIRD GROUP PLC ORD GBP 28.12GBP	1,696,996
2838	COOKSON GROUP PLC ORD GBP 10.00GBP	568,039
2839	VODAFONE GROUP PLC ORD USD 0.11GBP	4,904,570
2840	CLOSE BROTHERS GROUPORD GBP 25.00GBP	155,027
2841	UNITED BUSINESS MEDIORD GBP 33.80GBP	922,588
2842	WHITBREAD PLC ORD GBP 76.79GBP	2,403,887
2843	CONTINENTAL AG SHR EUR 0.00EUR	49,491
2844	HAVAS SA SHR EUR 0.40EUR	2,157,625
2845	INTERNATIONAL POWER ORD GBP 0.50GBP	1,775,832
2846	TOTAL SA SHR EUR 2.50EUR	293,887
2847	UK COAL PLC ORD GBP 1.00GBP	815,865
2848	AMLIN PLC ORD GBP 25.00GBP	1,123,744
2849	ROYAL KPN NV SHR EUR 0.24EUR	530,978
2850	NOKIA OYJ SHR EUR 0.00EUR	2,185,191
2851	SHIRE PLC ORD GBP 5.00GBP	356,516
2852	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	2,295,340
2853	DAIRY CREST GROUP PLORD GBP 25.00GBP	405,066
2854	IMPERIAL TOBACCO GROORD GBP 10.00GBP	1,125,451
2855	SIBIR ENERGY PLC ORD GBP 10.00GBP	129,626
2856	INFORMA PLC ORD GBP 10.00GBP	719,245
2857	SOLARWORLD AG SHR 0.00EUR	3,075,844
2858	REGUS GROUP PLC ORD GBP 5.00GBP	123,524
2859	MICHAEL PAGE INTERNAORD GBP 1.00GBP	2,225,353
2860	STATOILHYDRO ASA SHR NOK 2.50NOK	810,508
2861	ALLIANZ SE SHR EUR 0.00EUR	1,299,064
2862	PUNCH TAVERNS PLC ORD GBP 0.04GBP	777,210
2863	NORTHUMBRIAN WATER GORD GBP 10.00GBP	621,974
2864	YELL GROUP PLC ORD GBP 1.00GBP	129,946
2865	CSR PLC ORD GBP 0.10GBP	903,294
2866	PREMIER FOODS PLC ORD GBP 1.00GBP	95,636
2867	CLIMATE EXCHANGE PLCORD GBP 1.00GBP	414,605
2868	PARMALAT SPA SHR EUR 1.00EUR	1,588,307
2869	THYSSENKRUPP AG SHR 0.00EUR	676,698
2870	REED ELSEVIER NV SHR EUR 0.06EUR	807,434
2871	SWISS REINSURANCE SHR CHF 0.10CHF	1,342,296
2872	BARCLAYS PLC ORD GBP 25.00GBP	131,568
2873	VODAFONE GROUP PLC ORD USD 0.11GBP	8,985,730
2874	WHITBREAD PLC ORD GBP 76.79GBP	1,461,200
2875	TOTAL SA SHR EUR 2.50EUR	259,353
2876	SWISS REINSURANCE SHR CHF 0.10CHF	633,762
2877	COOKSON GROUP PLC ORD GBP 10.00GBP	11,656
2878	IMPERIAL CHEMICAL INORD GBP 100.00GBP	10,670
2879	UK COAL PLC ORD GBP 1.00GBP	22,970
2880	JOHN WOOD GROUP PLC ORD GBP 3.33GBP	39,654

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2881	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2884	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2928	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966

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2881	0710059W4	ZEBRA WR MULTI	1GB123432	GB0033942946
2882	0710059W4	ZEBRA WR MULTI	1GB329823	GB00B0784Q08
2883	071005BF8	BANCO INVEST LPS	007274855	IE00B1GKF381
2884	071005FJ6	BLACKROCK EU TMT	001032093	GB00B16GWD56
2885	071005FJ6	BLACKROCK EU TMT	001075829	GB00B1TQY924
2886	071005FJ6	BLACKROCK EU TMT	1GB143851	GB0034147388
2887	071005FL1	TYKHE EUROPEAN LPS	000965152	GB0003872420
2888	071005FL1	TYKHE EUROPEAN LPS	000977934	GB0004579636
2889	071005FL1	TYKHE EUROPEAN LPS	000986414	GB00B1VNST91
2890	071005FL1	TYKHE EUROPEAN LPS	000987636	GB00B07V4P80
2891	071005FL1	TYKHE EUROPEAN LPS	001032093	GB00B16GWD56
2892	071005FL1	TYKHE EUROPEAN LPS	001040922	GB0007668071
2893	071005FL1	TYKHE EUROPEAN LPS	001075829	GB00B1TQY924
2894	071005FL1	TYKHE EUROPEAN LPS	001081397	GB00B1KJJ408
2895	071005FL1	TYKHE EUROPEAN LPS	001787506	GB0006320161
2896	071005FL1	TYKHE EUROPEAN LPS	001978573	FR0000120271
2897	071005FL1	TYKHE EUROPEAN LPS	002803989	GB0000319581
2898	071005FL1	TYKHE EUROPEAN LPS	003138294	NL0000009082
2899	071005FL1	TYKHE EUROPEAN LPS	003916889	NL0006034001
2900	071005FL1	TYKHE EUROPEAN LPS	005051958	GB00B0KQX869
2901	071005FL1	TYKHE EUROPEAN LPS	005986088	GB0004544929
2902	071005FL1	TYKHE EUROPEAN LPS	008978116	GB0002625654
2903	071005FL1	TYKHE EUROPEAN LPS	016945339	GB0030232317
2904	071005FL1	TYKHE EUROPEAN LPS	021304407	GB0031552861
2905	071005FL1	TYKHE EUROPEAN LPS	021610373	GB0031575839
2906	071005FL1	TYKHE EUROPEAN LPS	1GB080475	GB0033029744
2907	071005FL1	TYKHE EUROPEAN LPS	1GB087736	GB0031718066
2908	071005FL1	TYKHE EUROPEAN LPS	1GB123432	GB0033942946
2909	071005FL1	TYKHE EUROPEAN LPS	1GB217374	GB00B01QLV45
2910	071005FL1	TYKHE EUROPEAN LPS	1GB356693	GB00B03MM408
2911	071005FL1	TYKHE EUROPEAN LPS	886291015	DE0007500001
2912	071005FL1	TYKHE EUROPEAN LPS	999215916	DE0008232125
2913	0720033X2	SAC MULT 2 LPS	000987636	GB00B07V4P80
2914	0720033X2	SAC MULT 2 LPS	001081397	GB00B1KJJ408
2915	0720033X2	SAC MULT 2 LPS	001787506	GB0006320161
2916	0720033X2	SAC MULT 2 LPS	002803989	GB0000319581
2917	0720033X2	SAC MULT 2 LPS	016945339	GB0030232317
2918	0720034W3	TYKHE FUND EU LPS	001978573	FR0000120271
2919	0720034Y9	TYKE FUND GB LPS	000914457	GB0031348658
2920	0720034Y9	TYKE FUND GB LPS	001032093	GB00B16GWD56
2921	0720034Y9	TYKE FUND GB LPS	1GB356693	GB00B03MM408
2922	0720039N8	TUDOR LPS	000911503	GB00B1FP8915
2923	0720040G0	GSA DE5 TRD	000965152	GB0003872420
2924	0720040G0	GSA DE5 TRD	000977934	GB0004579636
2925	0720040G0	GSA DE5 TRD	000987636	GB00B07V4P80
2926	0720040G0	GSA DE5 TRD	001032093	GB00B16GWD56
2927	0720040G0	GSA DE5 TRD	001081397	GB00B1KJJ408
2928	0720040G0	GSA DE5 TRD	001787506	GB0006320161

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2881	BURREN ENERGY PLC ORD GBP 20.00GBP	11,161
2882	FOSECO PLC ORD GBP 25.00GBP	11,049
2883	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	978,878
2884	VODAFONE GROUP PLC ORD USD 0.11GBP	95,007
2885	UNITED BUSINESS MEDIORD GBP 33.80GBP	16,026
2886	CSR PLC ORD GBP 0.10GBP	83,866
2887	GREENE KING PLC ORD GBP 12.50GBP	958,008
2888	IMI PLC ORD GBP 25.00GBP	199,565
2889	LAIRD GROUP PLC ORD GBP 28.12GBP	165,575
2890	COOKSON GROUP PLC ORD GBP 10.00GBP	2,693,212
2891	VODAFONE GROUP PLC ORD USD 0.11GBP	4,919,714
2892	CLOSE BROTHERS GROUPORD GBP 25.00GBP	1,180,610
2893	UNITED BUSINESS MEDIORD GBP 33.80GBP	1,005,081
2894	WHITBREAD PLC ORD GBP 76.79GBP	548,826
2895	INTERNATIONAL POWER ORD GBP 0.50GBP	3,208,914
2896	TOTAL SA SHR EUR 2.50EUR	1,698,709
2897	AMLIN PLC ORD GBP 25.00GBP	3,247,720
2898	ROYAL KPN NV SHR EUR 0.24EUR	4,823,271
2899	ASML HOLDING NV SHR EUR 0.09EUR	9,745,578
2900	SHIRE PLC ORD GBP 5.00GBP	2,696,710
2901	IMPERIAL TOBACCO GROORD GBP 10.00GBP	76,561
2902	INFORMA PLC ORD GBP 10.00GBP	2,849,488
2903	MICHAEL PAGE INTERNAORD GBP 1.00GBP	856,533
2904	PUNCH TAVERNS PLC ORD GBP 0.04GBP	626,729
2905	JOHN WOOD GROUP PLC ORD GBP 3.33GBP	1,614,994
2906	NORTHUMBRIAN WATER GORD GBP 10.00GBP	956,279
2907	YELL GROUP PLC ORD GBP 1.00GBP	202,568
2908	BURREN ENERGY PLC ORD GBP 20.00GBP	155,255
2909	PREMIER FOODS PLC ORD GBP 1.00GBP	269,901
2910	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	2,028,843
2911	THYSSENKRUPP AG SHR 0.00EUR	5,886,411
2912	DEUTSCHE LUFTHANSA ASHR 0.00EUR	8,992,395
2913	COOKSON GROUP PLC ORD GBP 10.00GBP	32,647
2914	WHITBREAD PLC ORD GBP 76.79GBP	640,202
2915	INTERNATIONAL POWER ORD GBP 0.50GBP	203,034
2916	AMLIN PLC ORD GBP 25.00GBP	352,015
2917	MICHAEL PAGE INTERNAORD GBP 1.00GBP	313,467
2918	TOTAL SA SHR EUR 2.50EUR	20,906
2919	BARCLAYS PLC ORD GBP 25.00GBP	8,245
2920	VODAFONE GROUP PLC ORD USD 0.11GBP	388,995
2921	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	87,839
2922	BBA AVIATION PLC ORD GBP 29.76GBP	15,208
2923	GREENE KING PLC ORD GBP 12.50GBP	7,889
2924	IMI PLC ORD GBP 25.00GBP	1,426
2925	COOKSON GROUP PLC ORD GBP 10.00GBP	530,874
2926	VODAFONE GROUP PLC ORD USD 0.11GBP	2,263,069
2927	WHITBREAD PLC ORD GBP 76.79GBP	7,546
2928	INTERNATIONAL POWER ORD GBP 0.50GBP	27,696

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2929	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2974	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2975	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
2976	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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2929	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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2976	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966

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2930	0720040G0	GSA DE5 TRD	005051958	GB00B0KQX869
2931	0720040G0	GSA DE5 TRD	005875125	GB0002502812
2932	0720040G0	GSA DE5 TRD	008978116	GB0002625654
2933	0720040G0	GSA DE5 TRD	015889256	GB0033671222
2934	0720040G0	GSA DE5 TRD	016945339	GB0030232317
2935	0720040G0	GSA DE5 TRD	021304407	GB0031552861
2936	0720040G0	GSA DE5 TRD	021610373	GB0031575839
2937	0720040G0	GSA DE5 TRD	1GB217374	GB00B01QLV45
2938	0720040G0	GSA DE5 TRD	1GB356693	GB00B03MM408
2939	0720040G0	GSA DE5 TRD	761321116	GB0002369139
2940	0720040H8	GSA DE6 TRD	001147725	DE0005439004
2941	0720040H8	GSA DE6 TRD	001724753	FR0000121881
2942	0720040H8	GSA DE6 TRD	001978573	FR0000120271
2943	0720040H8	GSA DE6 TRD	003138294	NL0000009082
2944	0720040H8	GSA DE6 TRD	003916889	NL0006034001
2945	0720040H8	GSA DE6 TRD	004056727	FI0009000681
2946	0720040H8	GSA DE6 TRD	1IT375906	IT0003826473
2947	0720040J4	GSA DE7 TRD	002766798	CH0012332372
2948	0720040K1	GSA DE8 TRD	002766798	CH0012332372
2949	0720040K1	GSA DE8 TRD	004056727	FI0009000681
2950	0720042K9	QUANTLAB LPS	000911503	GB00B1FP8915
2951	0720042K9	QUANTLAB LPS	000965152	GB0003872420
2952	0720042K9	QUANTLAB LPS	000977934	GB0004579636
2953	0720042K9	QUANTLAB LPS	000987636	GB00B07V4P80
2954	0720042K9	QUANTLAB LPS	001040922	GB0007668071
2955	0720042K9	QUANTLAB LPS	001787506	GB0006320161
2956	0720042K9	QUANTLAB LPS	002803989	GB0000319581
2957	0720042K9	QUANTLAB LPS	005051958	GB00B0KQX869
2958	0720042K9	QUANTLAB LPS	018824013	DE0008404005
2959	0720042K9	QUANTLAB LPS	021304407	GB0031552861
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2961	0720042K9	QUANTLAB LPS	1GB087736	GB0031718066
2962	0720042K9	QUANTLAB LPS	1GB143851	GB0034147388
2963	0720042K9	QUANTLAB LPS	1GB356693	GB00B03MM408
2964	0720042K9	QUANTLAB LPS	999215916	DE0008232125
2965	0720042X1	TEWKS GBP LPS	000911503	GB00B1FP8915
2966	0720042X1	TEWKS GBP LPS	000914457	GB0031348658
2967	0720042X1	TEWKS GBP LPS	000965152	GB0003872420
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2969	0720042X1	TEWKS GBP LPS	000987636	GB00B07V4P80
2970	0720042X1	TEWKS GBP LPS	001032093	GB00B16GWD56
2971	0720042X1	TEWKS GBP LPS	001040922	GB0007668071
2972	0720042X1	TEWKS GBP LPS	001075829	GB00B1TQY924
2973	0720042X1	TEWKS GBP LPS	001081397	GB00B1KJJ408
2974	0720042X1	TEWKS GBP LPS	001787506	GB0006320161
2975	0720042X1	TEWKS GBP LPS	002461093	GB0004594973
2976	0720042X1	TEWKS GBP LPS	002490514	GB0007190720

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2929	AMLIN PLC ORD GBP 25.00GBP	447,109
2930	SHIRE PLC ORD GBP 5.00GBP	1,126,696
2931	DAIRY CREST GROUP PLORD GBP 25.00GBP	3,110
2932	INFORMA PLC ORD GBP 10.00GBP	504,118
2933	REGUS GROUP PLC ORD GBP 5.00GBP	10,185
2934	MICHAEL PAGE INTERNAORD GBP 1.00GBP	6,315
2935	PUNCH TAVERNS PLC ORD GBP 0.04GBP	5,519
2936	JOHN WOOD GROUP PLC ORD GBP 3.33GBP	1,067
2937	PREMIER FOODS PLC ORD GBP 1.00GBP	121,535
2938	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	21,409
2939	REUTERS GROUP PLC ORD GBP 25.00GBP	865,238
2940	CONTINENTAL AG SHR EUR 0.00EUR	395,502
2941	HAVAS SA SHR EUR 0.40EUR	904,338
2942	TOTAL SA SHR EUR 2.50EUR	111,889
2943	ROYAL KPN NV SHR EUR 0.24EUR	967,341
2944	ASML HOLDING NV SHR EUR 0.09EUR	1,343,870
2945	NOKIA OYJ SHR EUR 0.00EUR	71,941
2946	PARMALAT SPA SHR EUR 1.00EUR	1,058,552
2947	SWISS REINSURANCE SHR CHF 0.10CHF	11,630
2948	SWISS REINSURANCE SHR CHF 0.10CHF	1,328
2949	NOKIA OYJ SHR EUR 0.00EUR	505,141
2950	BBA AVIATION PLC ORD GBP 29.76GBP	11,140
2951	GREENE KING PLC ORD GBP 12.50GBP	95,459
2952	IMI PLC ORD GBP 25.00GBP	24,856
2953	COOKSON GROUP PLC ORD GBP 10.00GBP	9,167
2954	CLOSE BROTHERS GROUPORD GBP 25.00GBP	13,894
2955	INTERNATIONAL POWER ORD GBP 0.50GBP	41,871
2956	AMLIN PLC ORD GBP 25.00GBP	2,648
2957	SHIRE PLC ORD GBP 5.00GBP	733
2958	ALLIANZ SE SHR EUR 0.00EUR	101,280
2959	PUNCH TAVERNS PLC ORD GBP 0.04GBP	48,916
2960	NORTHUMBRIAN WATER GORD GBP 10.00GBP	3,759
2961	YELL GROUP PLC ORD GBP 1.00GBP	1,498
2962	CSR PLC ORD GBP 0.10GBP	6,043
2963	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	21,587
2964	DEUTSCHE LUFTHANSA ASHR 0.00EUR	25,325
2965	BBA AVIATION PLC ORD GBP 29.76GBP	599,559
2966	BARCLAYS PLC ORD GBP 25.00GBP	23,610
2967	GREENE KING PLC ORD GBP 12.50GBP	1,667,429
2968	IMI PLC ORD GBP 25.00GBP	251,964
2969	COOKSON GROUP PLC ORD GBP 10.00GBP	244,977
2970	VODAFONE GROUP PLC ORD USD 0.11GBP	2,532,205
2971	CLOSE BROTHERS GROUPORD GBP 25.00GBP	201
2972	UNITED BUSINESS MEDIORD GBP 33.80GBP	438,753
2973	WHITBREAD PLC ORD GBP 76.79GBP	150,869
2974	INTERNATIONAL POWER ORD GBP 0.50GBP	985,173
2975	IMPERIAL CHEMICAL INORD GBP 100.00GBP	1,094,259
2976	UK COAL PLC ORD GBP 1.00GBP	51,036

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2977	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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2999	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3001	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3003	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3004	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3005	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3006	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3007	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3008	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3009	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3010	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3023	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3024	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966

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	J	K	L	M
2977	0720042X1	TEWKS GBP LPS	005051958	GB00B0KQX869
2978	0720042X1	TEWKS GBP LPS	005875125	GB0002502812
2979	0720042X1	TEWKS GBP LPS	008978116	GB0002625654
2980	0720042X1	TEWKS GBP LPS	015889256	GB0033671222
2981	0720042X1	TEWKS GBP LPS	016945339	GB0030232317
2982	0720042X1	TEWKS GBP LPS	021304407	GB0031552861
2983	0720042X1	TEWKS GBP LPS	021610373	GB0031575839
2984	0720042X1	TEWKS GBP LPS	1GB080475	GB0033029744
2985	0720042X1	TEWKS GBP LPS	1GB087736	GB0031718066
2986	0720042X1	TEWKS GBP LPS	1GB217374	GB00B01QLV45
2987	0720042X1	TEWKS GBP LPS	1GB253437	GB00B0315W65
2988	0720042X1	TEWKS GBP LPS	1GB329823	GB00B0784Q08
2989	0720042X1	TEWKS GBP LPS	1GB356693	GB00B03MM408
2990	0720042X1	TEWKS GBP LPS	1GB431355	GB00B00W1F70
2991	0720042X1	TEWKS GBP LPS	1GB946220	GB00B1CRLC47
2992	0720042X1	TEWKS GBP LPS	989855580	IE0005042456
2993	0720043B8	TEWKS EUR LPS	007274855	IE00B1GKF381
2994	072004B03	COOLUM MASTER FUND	000977934	GB0004579636
2995	072004C10	SABRE STYLE	000965152	GB0003872420
2996	072004C10	SABRE STYLE	001032093	GB00B16GWD56
2997	072004C10	SABRE STYLE	001040922	GB0007668071
2998	072004C10	SABRE STYLE	001081397	GB00B1KJJ408
2999	072004C10	SABRE STYLE	002461093	GB0004594973
3000	072004C10	SABRE STYLE	002766798	CH0012332372
3001	072004C10	SABRE STYLE	002803989	GB0000319581
3002	072004C10	SABRE STYLE	003916889	NL0006034001
3003	072004C10	SABRE STYLE	004056727	FI0009000681
3004	072004C10	SABRE STYLE	005263655	NL0000303600
3005	072004C10	SABRE STYLE	005875125	GB0002502812
3006	072004C10	SABRE STYLE	013337688	DE0005108401
3007	072004C10	SABRE STYLE	016945339	GB0030232317
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3009	072004C10	SABRE STYLE	021304407	GB0031552861
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3011	072004C10	SABRE STYLE	1GB143851	GB0034147388
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3014	072004C10	SABRE STYLE	999215916	DE0008232125
3015	072004FS8	RIVOLI EQUITY FUND	000977934	GB0004579636
3016	072004FS8	RIVOLI EQUITY FUND	000987636	GB00B07V4P80
3017	072004FS8	RIVOLI EQUITY FUND	001032093	GB00B16GWD56
3018	072004FS8	RIVOLI EQUITY FUND	001040922	GB0007668071
3019	072004FS8	RIVOLI EQUITY FUND	001147725	DE0005439004
3020	072004FS8	RIVOLI EQUITY FUND	001724753	FR0000121881
3021	072004FS8	RIVOLI EQUITY FUND	001787506	GB0006320161
3022	072004FS8	RIVOLI EQUITY FUND	002766798	CH0012332372
3023	072004FS8	RIVOLI EQUITY FUND	003138294	NL0000009082
3024	072004FS8	RIVOLI EQUITY FUND	003916889	NL0006034001

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2977	SHIRE PLC ORD GBP 5.00GBP	408,404
2978	DAIRY CREST GROUP PLORD GBP 25.00GBP	65,853
2979	INFORMA PLC ORD GBP 10.00GBP	1,012,391
2980	REGUS GROUP PLC ORD GBP 5.00GBP	703,442
2981	MICHAEL PAGE INTERNAORD GBP 1.00GBP	1,278,714
2982	PUNCH TAVERNS PLC ORD GBP 0.04GBP	1,644,234
2983	JOHN WOOD GROUP PLC ORD GBP 3.33GBP	451,298
2984	NORTHUMBRIAN WATER GORD GBP 10.00GBP	1,089,050
2985	YELL GROUP PLC ORD GBP 1.00GBP	5,258
2986	PREMIER FOODS PLC ORD GBP 1.00GBP	420,839
2987	PHOENIX IT GROUP LTDORD GBP 1.00GBP	5,825
2988	FOSECO PLC ORD GBP 25.00GBP	346,949
2989	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	821,586
2990	STAR ENERGY GROUP PLORD GBP 10.00GBP	3,476
2991	MONDI PLC ORD EUR 0.20GBP	53,185
2992	ISHARES PLC- ISHARES FTSE 100 ETF	1,076
2993	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	47,610
2994	IMI PLC ORD GBP 25.00GBP	183,383
2995	GREENE KING PLC ORD GBP 12.50GBP	304,239
2996	VODAFONE GROUP PLC ORD USD 0.11GBP	441,320
2997	CLOSE BROTHERS GROUPORD GBP 25.00GBP	95,727
2998	WHITBREAD PLC ORD GBP 76.79GBP	393,295
2999	IMPERIAL CHEMICAL INORD GBP 100.00GBP	49,794
3000	SWISS REINSURANCE SHR CHF 0.10CHF	278,645
3001	AMLIN PLC ORD GBP 25.00GBP	118,670
3002	ASML HOLDING NV SHR EUR 0.09EUR	381,355
3003	NOKIA OYJ SHR EUR 0.00EUR	556,056
3004	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	287,434
3005	DAIRY CREST GROUP PLORD GBP 25.00GBP	46,827
3006	SOLARWORLD AG SHR 0.00EUR	357,262
3007	MICHAEL PAGE INTERNAORD GBP 1.00GBP	173,359
3008	ALLIANZ SE SHR EUR 0.00EUR	453,683
3009	PUNCH TAVERNS PLC ORD GBP 0.04GBP	226,538
3010	NORTHUMBRIAN WATER GORD GBP 10.00GBP	239,183
3011	CSR PLC ORD GBP 0.10GBP	706,966
3012	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	120,459
3013	MONDI PLC ORD EUR 0.20GBP	199,556
3014	DEUTSCHE LUFTHANSA ASHR 0.00EUR	416,811
3015	IMI PLC ORD GBP 25.00GBP	5,363
3016	COOKSON GROUP PLC ORD GBP 10.00GBP	553
3017	VODAFONE GROUP PLC ORD USD 0.11GBP	116,330
3018	CLOSE BROTHERS GROUPORD GBP 25.00GBP	2,708
3019	CONTINENTAL AG SHR EUR 0.00EUR	50,258
3020	HAVAS SA SHR EUR 0.40EUR	68,636
3021	INTERNATIONAL POWER ORD GBP 0.50GBP	5,787
3022	SWISS REINSURANCE SHR CHF 0.10CHF	10,356
3023	ROYAL KPN NV SHR EUR 0.24EUR	29,373
3024	ASML HOLDING NV SHR EUR 0.09EUR	49,249

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3025	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3026	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3027	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3028	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3029	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3030	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3031	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3032	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3033	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3034	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3040	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3041	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3043	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3047	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3048	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3051	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3070	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3071	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3072	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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3025	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3026	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3027	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3028	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3029	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3030	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3031	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3072	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966

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LEHMAN BROTHERS HOLDINGS, INC.

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	J	K	L	M
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3028	072004FS8	RIVOLI EQUITY FUND	015889256	GB0033671222
3029	072004FS8	RIVOLI EQUITY FUND	045848181	IE00B00MZ448
3030	072004FS8	RIVOLI EQUITY FUND	199903113	FR0004026250
3031	072004K94	PIONEER MAC70	001075829	GB00B1TQY924
3032	072004K94	PIONEER MAC70	1GB690570	IE00B1CMPN86
3033	072004Q72	GSA -(GBP FLOW)	000911503	GB00B1FP8915
3034	072004Q72	GSA -(GBP FLOW)	000914457	GB0031348658
3035	072004Q72	GSA -(GBP FLOW)	000977934	GB0004579636
3036	072004Q72	GSA -(GBP FLOW)	000986414	GB00B1VNST91
3037	072004Q72	GSA -(GBP FLOW)	000987636	GB00B07V4P80
3038	072004Q72	GSA -(GBP FLOW)	001032093	GB00B16GWD56
3039	072004Q72	GSA -(GBP FLOW)	001075829	GB00B1TQY924
3040	072004Q72	GSA -(GBP FLOW)	001081397	GB00B1KJJ408
3041	072004Q72	GSA -(GBP FLOW)	001787506	GB0006320161
3042	072004Q72	GSA -(GBP FLOW)	002461093	GB0004594973
3043	072004Q72	GSA -(GBP FLOW)	002490514	GB0007190720
3044	072004Q72	GSA -(GBP FLOW)	002803989	GB0000319581
3045	072004Q72	GSA -(GBP FLOW)	005875125	GB0002502812
3046	072004Q72	GSA -(GBP FLOW)	005986088	GB0004544929
3047	072004Q72	GSA -(GBP FLOW)	007034283	GB00B04M0Q71
3048	072004Q72	GSA -(GBP FLOW)	008978116	GB0002625654
3049	072004Q72	GSA -(GBP FLOW)	015889256	GB0033671222
3050	072004Q72	GSA -(GBP FLOW)	016945339	GB0030232317
3051	072004Q72	GSA -(GBP FLOW)	021304407	GB0031552861
3052	072004Q72	GSA -(GBP FLOW)	021610373	GB0031575839
3053	072004Q72	GSA -(GBP FLOW)	1GB080475	GB0033029744
3054	072004Q72	GSA -(GBP FLOW)	1GB143851	GB0034147388
3055	072004Q72	GSA -(GBP FLOW)	1GB265761	GB0033551168
3056	072004Q72	GSA -(GBP FLOW)	1GB329823	GB00B0784Q08
3057	072004Q72	GSA -(GBP FLOW)	1GB356693	GB00B03MM408
3058	072004Q72	GSA -(GBP FLOW)	1GB946220	GB00B1CRLC47
3059	072004Q72	GSA -(GBP FLOW)	761321116	GB0002369139
3060	072004Q80	GSA-(EUR FLOW)	001724753	FR0000121881
3061	072004Q80	GSA-(EUR FLOW)	001978573	FR0000120271
3062	072004Q80	GSA-(EUR FLOW)	003138294	NL0000009082
3063	072004Q80	GSA-(EUR FLOW)	003916889	NL0006034001
3064	072004Q80	GSA-(EUR FLOW)	004056727	FI0009000681
3065	072004Q80	GSA-(EUR FLOW)	005263655	NL0000303600
3066	072004Q80	GSA-(EUR FLOW)	009437294	DE0008404005
3067	072004Q80	GSA-(EUR FLOW)	013337688	DE0005108401
3068	072004Q80	GSA-(EUR FLOW)	018824013	DE0008404005
3069	072004Q80	GSA-(EUR FLOW)	199903113	FR0004026250
3070	072004Q80	GSA-(EUR FLOW)	1IT375906	IT0003826473
3071	072004Q80	GSA-(EUR FLOW)	886291015	DE0007500001
3072	072004Q80	GSA-(EUR FLOW)	998948015	NL0000349488

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3025	NOKIA OYJ SHR EUR 0.00EUR	93,247
3026	DAIRY CREST GROUP PLORD GBP 25.00GBP	2,946
3027	IMPERIAL TOBACCO GROORD GBP 10.00GBP	3,803
3028	REGUS GROUP PLC ORD GBP 5.00GBP	7,525
3029	GRAFTON GROUP PLC UNIT EUR 0.05EUR	10,957
3030	BUSINESS OBJECTS SA SHR EUR 0.10EUR	409,629
3031	UNITED BUSINESS MEDIORD GBP 33.80GBP	348,278
3032	AER LINGUS ORD EUR 0.05EUR	458,014
3033	BBA AVIATION PLC ORD GBP 29.76GBP	165,698
3034	BARCLAYS PLC ORD GBP 25.00GBP	102,292
3035	IMI PLC ORD GBP 25.00GBP	259,836
3036	LAIRD GROUP PLC ORD GBP 28.12GBP	1,596,425
3037	COOKSON GROUP PLC ORD GBP 10.00GBP	569,333
3038	VODAFONE GROUP PLC ORD USD 0.11GBP	2,708,471
3039	UNITED BUSINESS MEDIORD GBP 33.80GBP	757,723
3040	WHITBREAD PLC ORD GBP 76.79GBP	824,140
3041	INTERNATIONAL POWER ORD GBP 0.50GBP	1,073,829
3042	IMPERIAL CHEMICAL INORD GBP 100.00GBP	89,392
3043	UK COAL PLC ORD GBP 1.00GBP	168,272
3044	AMLIN PLC ORD GBP 25.00GBP	385,626
3045	DAIRY CREST GROUP PLORD GBP 25.00GBP	233,490
3046	IMPERIAL TOBACCO GROORD GBP 10.00GBP	593,801
3047	SIBIR ENERGY PLC ORD GBP 10.00GBP	21,292
3048	INFORMA PLC ORD GBP 10.00GBP	641,182
3049	REGUS GROUP PLC ORD GBP 5.00GBP	1,209,087
3050	MICHAEL PAGE INTERNAORD GBP 1.00GBP	1,170,961
3051	PUNCH TAVERNS PLC ORD GBP 0.04GBP	289,110
3052	JOHN WOOD GROUP PLC ORD GBP 3.33GBP	501,791
3053	NORTHUMBRIAN WATER GORD GBP 10.00GBP	9,965
3054	CSR PLC ORD GBP 0.10GBP	530,575
3055	CLIMATE EXCHANGE PLCORD GBP 1.00GBP	9,974
3056	FOSECO PLC ORD GBP 25.00GBP	8,508
3057	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	415,079
3058	MONDI PLC ORD EUR 0.20GBP	16,878
3059	REUTERS GROUP PLC ORD GBP 25.00GBP	49,165
3060	HAVAS SA SHR EUR 0.40EUR	1,311,946
3061	TOTAL SA SHR EUR 2.50EUR	206,372
3062	ROYAL KPN NV SHR EUR 0.24EUR	372,782
3063	ASML HOLDING NV SHR EUR 0.09EUR	863,570
3064	NOKIA OYJ SHR EUR 0.00EUR	56,669
3065	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	427,923
3066	ALLIANZ SE SHR EUR 0.00EUR	83,432
3067	SOLARWORLD AG SHR 0.00EUR	565,874
3068	ALLIANZ SE SHR EUR 0.00EUR	485,229
3069	BUSINESS OBJECTS SA SHR EUR 0.10EUR	870,826
3070	PARMALAT SPA SHR EUR 1.00EUR	513,067
3071	THYSSENKRUPP AG SHR 0.00EUR	528,619
3072	REED ELSEVIER NV SHR EUR 0.06EUR	1,084,883

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3073	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3074	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3075	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3076	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3077	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3078	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3079	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3080	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3081	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3086	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3087	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3089	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3118	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3119	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3120	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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3073	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3075	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3076	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3077	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3078	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3079	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3080	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3081	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3082	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3083	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3084	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3085	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3086	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3087	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3088	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3089	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3090	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3091	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3092	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3093	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3094	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3095	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3096	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3097	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3100	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3107	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3109	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3110	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3111	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3113	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3115	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3119	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3120	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966

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3073	072004Q80	GSA-(EUR FLOW)	999215916	DE0008232125
3074	072004RB2	GSA-(NOK & DKK)	017545963	NO0010096985
3075	072004S21	UK ABSOLUTE ALPHA	000926519	GB0001726081
3076	072004S21	UK ABSOLUTE ALPHA	000965152	GB0003872420
3077	072004S21	UK ABSOLUTE ALPHA	001787506	GB0006320161
3078	072004S21	UK ABSOLUTE ALPHA	002803989	GB0000319581
3079	072004S21	UK ABSOLUTE ALPHA	005051958	GB00B0KQX869
3080	072004S21	UK ABSOLUTE ALPHA	005986088	GB0004544929
3081	072004S21	UK ABSOLUTE ALPHA	007034283	GB00B04M0Q71
3082	072004S21	UK ABSOLUTE ALPHA	007407414	GB0030221864
3083	072004S21	UK ABSOLUTE ALPHA	1GB143851	GB0034147388
3084	072004S21	UK ABSOLUTE ALPHA	1GB263485	GB00B04PYL99
3085	072004SD7	SABRE/MSS EQUITY	000965152	GB0003872420
3086	072004SD7	SABRE/MSS EQUITY	001032093	GB00B16GWD56
3087	072004SD7	SABRE/MSS EQUITY	001040922	GB0007668071
3088	072004SD7	SABRE/MSS EQUITY	001081397	GB00B1KJJ408
3089	072004SD7	SABRE/MSS EQUITY	002461093	GB0004594973
3090	072004SD7	SABRE/MSS EQUITY	002766798	CH0012332372
3091	072004SD7	SABRE/MSS EQUITY	002803989	GB0000319581
3092	072004SD7	SABRE/MSS EQUITY	003916889	NL0006034001
3093	072004SD7	SABRE/MSS EQUITY	004056727	FI0009000681
3094	072004SD7	SABRE/MSS EQUITY	005263655	NL0000303600
3095	072004SD7	SABRE/MSS EQUITY	005875125	GB0002502812
3096	072004SD7	SABRE/MSS EQUITY	013337688	DE0005108401
3097	072004SD7	SABRE/MSS EQUITY	016945339	GB0030232317
3098	072004SD7	SABRE/MSS EQUITY	018824013	DE0008404005
3099	072004SD7	SABRE/MSS EQUITY	021304407	GB0031552861
3100	072004SD7	SABRE/MSS EQUITY	1GB080475	GB0033029744
3101	072004SD7	SABRE/MSS EQUITY	1GB143851	GB0034147388
3102	072004SD7	SABRE/MSS EQUITY	1GB356693	GB00B03MM408
3103	072004SD7	SABRE/MSS EQUITY	1GB946220	GB00B1CRLC47
3104	072004SD7	SABRE/MSS EQUITY	999215916	DE0008232125
3105	072004SF2	LYXOR/SABRE STYLE	000965152	GB0003872420
3106	072004SF2	LYXOR/SABRE STYLE	001032093	GB00B16GWD56
3107	072004SF2	LYXOR/SABRE STYLE	001040922	GB0007668071
3108	072004SF2	LYXOR/SABRE STYLE	001081397	GB00B1KJJ408
3109	072004SF2	LYXOR/SABRE STYLE	002461093	GB0004594973
3110	072004SF2	LYXOR/SABRE STYLE	002766798	CH0012332372
3111	072004SF2	LYXOR/SABRE STYLE	002803989	GB0000319581
3112	072004SF2	LYXOR/SABRE STYLE	003916889	NL0006034001
3113	072004SF2	LYXOR/SABRE STYLE	004056727	FI0009000681
3114	072004SF2	LYXOR/SABRE STYLE	005263655	NL0000303600
3115	072004SF2	LYXOR/SABRE STYLE	005875125	GB0002502812
3116	072004SF2	LYXOR/SABRE STYLE	013337688	DE0005108401
3117	072004SF2	LYXOR/SABRE STYLE	016945339	GB0030232317
3118	072004SF2	LYXOR/SABRE STYLE	018824013	DE0008404005
3119	072004SF2	LYXOR/SABRE STYLE	021304407	GB0031552861
3120	072004SF2	LYXOR/SABRE STYLE	1GB080475	GB0033029744

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3073	DEUTSCHE LUFTHANSA ASHR 0.00EUR	20,575
3074	STATOILHYDRO ASA SHR NOK 2.50NOK	245,706
3075	CAPE PLC ORD GBP 25.00GBP 144A	2,388,040
3076	GREENE KING PLC ORD GBP 12.50GBP	8,494,353
3077	INTERNATIONAL POWER ORD GBP 0.50GBP	4,259,859
3078	AMLIN PLC ORD GBP 25.00GBP	2,735,503
3079	SHIRE PLC ORD GBP 5.00GBP	2,294,750
3080	IMPERIAL TOBACCO GROORD GBP 10.00GBP	5,566,959
3081	SIBIR ENERGY PLC ORD GBP 10.00GBP	541,266
3082	EVOLUTION GROUP PLC ORD GBP 1.00GBP	720,612
3083	CSR PLC ORD GBP 0.10GBP	4,645,408
3084	BOWLEVEN PLC ORD GBP 10.00GBP	1,462,844
3085	GREENE KING PLC ORD GBP 12.50GBP	28,198
3086	VODAFONE GROUP PLC ORD USD 0.11GBP	40,906
3087	CLOSE BROTHERS GROUPORD GBP 25.00GBP	8,874
3088	WHITBREAD PLC ORD GBP 76.79GBP	36,442
3089	IMPERIAL CHEMICAL INORD GBP 100.00GBP	4,615
3090	SWISS REINSURANCE SHR CHF 0.10CHF	25,809
3091	AMLIN PLC ORD GBP 25.00GBP	11,000
3092	ASML HOLDING NV SHR EUR 0.09EUR	35,333
3093	NOKIA OYJ SHR EUR 0.00EUR	51,538
3094	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	26,643
3095	DAIRY CREST GROUP PLORD GBP 25.00GBP	4,340
3096	SOLARWORLD AG SHR 0.00EUR	33,100
3097	MICHAEL PAGE INTERNAORD GBP 1.00GBP	16,069
3098	ALLIANZ SE SHR EUR 0.00EUR	42,061
3099	PUNCH TAVERNS PLC ORD GBP 0.04GBP	21,000
3100	NORTHUMBRIAN WATER GORD GBP 10.00GBP	22,171
3101	CSR PLC ORD GBP 0.10GBP	65,534
3102	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	11,170
3103	MONDI PLC ORD EUR 0.20GBP	18,497
3104	DEUTSCHE LUFTHANSA ASHR 0.00EUR	38,631
3105	GREENE KING PLC ORD GBP 12.50GBP	486,662
3106	VODAFONE GROUP PLC ORD USD 0.11GBP	705,920
3107	CLOSE BROTHERS GROUPORD GBP 25.00GBP	153,121
3108	WHITBREAD PLC ORD GBP 76.79GBP	629,102
3109	IMPERIAL CHEMICAL INORD GBP 100.00GBP	79,644
3110	SWISS REINSURANCE SHR CHF 0.10CHF	445,715
3111	AMLIN PLC ORD GBP 25.00GBP	189,818
3112	ASML HOLDING NV SHR EUR 0.09EUR	610,046
3113	NOKIA OYJ SHR EUR 0.00EUR	889,448
3114	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	459,804
3115	DAIRY CREST GROUP PLORD GBP 25.00GBP	74,904
3116	SOLARWORLD AG SHR 0.00EUR	571,510
3117	MICHAEL PAGE INTERNAORD GBP 1.00GBP	277,301
3118	ALLIANZ SE SHR EUR 0.00EUR	725,699
3119	PUNCH TAVERNS PLC ORD GBP 0.04GBP	362,353
3120	NORTHUMBRIAN WATER GORD GBP 10.00GBP	382,587

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3121	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3168	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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3121	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3122	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3123	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3124	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3125	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3126	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3127	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3128	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3129	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3131	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3141	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3143	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3168	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966

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	J	K	L	M
3121	072004SF2	LYXOR/SABRE STYLE	1GB143851	GB0034147388
3122	072004SF2	LYXOR/SABRE STYLE	1GB356693	GB00B03MM408
3123	072004SF2	LYXOR/SABRE STYLE	1GB946220	GB00B1CRLC47
3124	072004SF2	LYXOR/SABRE STYLE	999215916	DE0008232125
3125	072004T53	GOLDMEN QUANT LPS	000914457	GB0031348658
3126	072004T53	GOLDMEN QUANT LPS	005051958	GB00B0KQX869
3127	072004T61	GOLDMEN QUANT2 LPS	000914457	GB0031348658
3128	072004T61	GOLDMEN QUANT2 LPS	005051958	GB00B0KQX869
3129	072004TH7	SAC GBP VWAP	005986088	GB0004544929
3130	072004TJ3	SAC GBP LMX	000911503	GB00B1FP8915
3131	072004TJ3	SAC GBP LMX	000977934	GB0004579636
3132	072004TJ3	SAC GBP LMX	001032093	GB00B16GWD56
3133	072004TJ3	SAC GBP LMX	002490514	GB0007190720
3134	072004TJ3	SAC GBP LMX	002803989	GB0000319581
3135	072004TJ3	SAC GBP LMX	005051958	GB00B0KQX869
3136	072004TJ3	SAC GBP LMX	005875125	GB0002502812
3137	072004TJ3	SAC GBP LMX	1GB356693	GB00B03MM408
3138	072004TW4	PHZ LPS TRADING	000911503	GB00B1FP8915
3139	072004TW4	PHZ LPS TRADING	000965152	GB0003872420
3140	072004TW4	PHZ LPS TRADING	000977934	GB0004579636
3141	072004TW4	PHZ LPS TRADING	000986414	GB00B1VNST91
3142	072004TW4	PHZ LPS TRADING	001081397	GB00B1KJJ408
3143	072004TW4	PHZ LPS TRADING	001147725	DE0005439004
3144	072004TW4	PHZ LPS TRADING	003138294	NL0000009082
3145	072004TW4	PHZ LPS TRADING	004056727	FI0009000681
3146	072004TW4	PHZ LPS TRADING	018824013	DE0008404005
3147	072004TW4	PHZ LPS TRADING	886291015	DE0007500001
3148	072004TW4	PHZ LPS TRADING	999215916	DE0008232125
3149	072004V35	TUDOR GBP SYS LMX	001032093	GB00B16GWD56
3150	072004V35	TUDOR GBP SYS LMX	001081397	GB00B1KJJ408
3151	072004V35	TUDOR GBP SYS LMX	021304407	GB0031552861
3152	072004V35	TUDOR GBP SYS LMX	1GB123432	GB0033942946
3153	072004V43	TUDOR LPS SPARE AC	007274855	IE00B1GKF381
3154	072004VG6	GOLDMEN EVENT1	000914457	GB0031348658
3155	072004VG6	GOLDMEN EVENT1	005051958	GB00B0KQX869
3156	072004VH4	GOLDMEN EVENT2	000914457	GB0031348658
3157	072004VH4	GOLDMEN EVENT2	005051958	GB00B0KQX869
3158	072004X41	SACMULTQUANT LPS	000965152	GB0003872420
3159	072004X41	SACMULTQUANT LPS	000977934	GB0004579636
3160	072004X41	SACMULTQUANT LPS	000986414	GB00B1VNST91
3161	072004X41	SACMULTQUANT LPS	000987636	GB00B07V4P80
3162	072004X41	SACMULTQUANT LPS	001032093	GB00B16GWD56
3163	072004X41	SACMULTQUANT LPS	001075829	GB00B1TQY924
3164	072004X41	SACMULTQUANT LPS	001081397	GB00B1KJJ408
3165	072004X41	SACMULTQUANT LPS	001787506	GB0006320161
3166	072004X41	SACMULTQUANT LPS	002803989	GB0000319581
3167	072004X41	SACMULTQUANT LPS	007034283	GB00B04M0Q71
3168	072004X41	SACMULTQUANT LPS	015889256	GB0033671222

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3121	CSR PLC ORD GBP 0.10GBP	1,130,828
3122	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	192,685
3123	MONDI PLC ORD EUR 0.20GBP	319,203
3124	DEUTSCHE LUFTHANSA ASHR 0.00EUR	666,713
3125	BARCLAYS PLC ORD GBP 25.00GBP	12,710
3126	SHIRE PLC ORD GBP 5.00GBP	92,355
3127	BARCLAYS PLC ORD GBP 25.00GBP	4,744
3128	SHIRE PLC ORD GBP 5.00GBP	34,448
3129	IMPERIAL TOBACCO GROORD GBP 10.00GBP	937,526
3130	BBA AVIATION PLC ORD GBP 29.76GBP	43,501
3131	IMI PLC ORD GBP 25.00GBP	473,106
3132	VODAFONE GROUP PLC ORD USD 0.11GBP	346,312
3133	UK COAL PLC ORD GBP 1.00GBP	138,494
3134	AMLIN PLC ORD GBP 25.00GBP	364,734
3135	SHIRE PLC ORD GBP 5.00GBP	353,038
3136	DAIRY CREST GROUP PLORD GBP 25.00GBP	80,280
3137	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	512,023
3138	BBA AVIATION PLC ORD GBP 29.76GBP	91,474
3139	GREENE KING PLC ORD GBP 12.50GBP	167,313
3140	IMI PLC ORD GBP 25.00GBP	101,887
3141	LAIRD GROUP PLC ORD GBP 28.12GBP	69,659
3142	WHITBREAD PLC ORD GBP 76.79GBP	321,415
3143	CONTINENTAL AG SHR EUR 0.00EUR	222,132
3144	ROYAL KPN NV SHR EUR 0.24EUR	117,288
3145	NOKIA OYJ SHR EUR 0.00EUR	456,091
3146	ALLIANZ SE SHR EUR 0.00EUR	601,867
3147	THYSSENKRUPP AG SHR 0.00EUR	242,650
3148	DEUTSCHE LUFTHANSA ASHR 0.00EUR	240,364
3149	VODAFONE GROUP PLC ORD USD 0.11GBP	193,935
3150	WHITBREAD PLC ORD GBP 76.79GBP	193,158
3151	PUNCH TAVERNS PLC ORD GBP 0.04GBP	87,528
3152	BURREN ENERGY PLC ORD GBP 20.00GBP	11,925
3153	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	212,367
3154	BARCLAYS PLC ORD GBP 25.00GBP	44,351
3155	SHIRE PLC ORD GBP 5.00GBP	322,262
3156	BARCLAYS PLC ORD GBP 25.00GBP	85,294
3157	SHIRE PLC ORD GBP 5.00GBP	619,759
3158	GREENE KING PLC ORD GBP 12.50GBP	2,320,451
3159	IMI PLC ORD GBP 25.00GBP	1,692,575
3160	LAIRD GROUP PLC ORD GBP 28.12GBP	9,330
3161	COOKSON GROUP PLC ORD GBP 10.00GBP	587,661
3162	VODAFONE GROUP PLC ORD USD 0.11GBP	4,157,062
3163	UNITED BUSINESS MEDIORD GBP 33.80GBP	36,239
3164	WHITBREAD PLC ORD GBP 76.79GBP	487,170
3165	INTERNATIONAL POWER ORD GBP 0.50GBP	62,671
3166	AMLIN PLC ORD GBP 25.00GBP	654,664
3167	SIBIR ENERGY PLC ORD GBP 10.00GBP	31,215
3168	REGUS GROUP PLC ORD GBP 5.00GBP	643,584

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3169	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3194	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3195	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3196	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3197	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3198	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3199	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3200	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3201	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3202	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3203	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3204	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3205	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3206	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3207	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3208	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3209	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3210	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3211	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3212	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3213	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3214	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3215	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3216	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES

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	D	E	F	G	H	I
3169	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3170	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3171	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3175	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3177	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3180	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3181	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3185	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3186	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3187	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3188	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3189	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3190	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3191	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3193	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3194	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3195	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3196	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3197	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3198	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3199	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3200	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3201	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3202	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3203	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3204	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3206	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
3207	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966
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3209	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
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3215	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3216	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019

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	J	K	L	M
3169	072004X41	SACMULTQUANT LPS	016945339	GB0030232317
3170	072004X41	SACMULTQUANT LPS	021304407	GB0031552861
3171	072004X41	SACMULTQUANT LPS	021610373	GB0031575839
3172	072004X41	SACMULTQUANT LPS	1GB087736	GB0031718066
3173	073001737	PIONEER L/S MAIN	001040971	GB00B019KW72
3174	073001737	PIONEER L/S MAIN	001075829	GB00B1TQY924
3175	073001737	PIONEER L/S MAIN	1GB690570	IE00B1CMPN86
3176	073002214	BUHL ASSET MGMT	001978573	FR0000120271
3177	073002214	BUHL ASSET MGMT	005263655	NL0000303600
3178	076007764	LPS IKOS	001081397	GB00B1KJJ408
3179	076007764	LPS IKOS	018824013	DE0008404005
3180	076007764	LPS IKOS	021610373	GB0031575839
3181	076007764	LPS IKOS	886291015	DE0007500001
3182	077005080	MIL GBP TRD	000911503	GB00B1FP8915
3183	077005080	MIL GBP TRD	000965152	GB0003872420
3184	077005080	MIL GBP TRD	000977934	GB0004579636
3185	077005080	MIL GBP TRD	000986414	GB00B1VNST91
3186	077005080	MIL GBP TRD	000987636	GB00B07V4P80
3187	077005080	MIL GBP TRD	001032093	GB00B16GWD56
3188	077005080	MIL GBP TRD	001040922	GB0007668071
3189	077005080	MIL GBP TRD	001075829	GB00B1TQY924
3190	077005080	MIL GBP TRD	001081397	GB00B1KJJ408
3191	077005080	MIL GBP TRD	001787506	GB0006320161
3192	077005080	MIL GBP TRD	002490514	GB0007190720
3193	077005080	MIL GBP TRD	005051958	GB00B0KQX869
3194	077005080	MIL GBP TRD	005875125	GB0002502812
3195	077005080	MIL GBP TRD	005986088	GB0004544929
3196	077005080	MIL GBP TRD	007034283	GB00B04M0Q71
3197	077005080	MIL GBP TRD	008978116	GB0002625654
3198	077005080	MIL GBP TRD	015889256	GB0033671222
3199	077005080	MIL GBP TRD	016945339	GB0030232317
3200	077005080	MIL GBP TRD	021304407	GB0031552861
3201	077005080	MIL GBP TRD	021610373	GB0031575839
3202	077005080	MIL GBP TRD	1GB080475	GB0033029744
3203	077005080	MIL GBP TRD	1GB123432	GB0033942946
3204	077005080	MIL GBP TRD	1GB217374	GB00B01QLV45
3205	077005080	MIL GBP TRD	1GB263485	GB00B04PYL99
3206	077005080	MIL GBP TRD	1GB265761	GB0033551168
3207	077005080	MIL GBP TRD	1GB356693	GB00B03MM408
3208	077005080	MIL GBP TRD	1GB431355	GB00B00W1F70
3209	0710096D1	SABRE ASIA WR MULT	001329549	JP3866800000
3210	0710096D1	SABRE ASIA WR MULT	022623078	JP3386030005
3211	0710096D1	SABRE ASIA WR MULT	307295907	JP3802400006
3212	0710096D1	SABRE ASIA WR MULT	438128100	JP3854600008
3213	0710096D1	SABRE ASIA WR MULT	499890903	JP3289800009
3214	0710096D1	SABRE ASIA WR MULT	606769933	JP3898400001
3215	0710096D1	SABRE ASIA WR MULT	606793917	JP3900000005
3216	0710096D1	SABRE ASIA WR MULT	891493108	JP3592200004

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3169	MICHAEL PAGE INTERNAORD GBP 1.00GBP	2,420,519
3170	PUNCH TAVERNS PLC ORD GBP 0.04GBP	15,140
3171	JOHN WOOD GROUP PLC ORD GBP 3.33GBP	346,676
3172	YELL GROUP PLC ORD GBP 1.00GBP	1,340
3173	J SAINSBURY PLC ORD GBP 28.57GBP	1,371,242
3174	UNITED BUSINESS MEDIORD GBP 33.80GBP	1,395,687
3175	AER LINGUS ORD EUR 0.05EUR	1,130,769
3176	TOTAL SA SHR EUR 2.50EUR	565
3177	ING GROEP NV 1 DutcREPR 00.00 SHR EUR 0.24	27
3178	WHITBREAD PLC ORD GBP 76.79GBP	12,053
3179	ALLIANZ SE SHR EUR 0.00EUR	6,892,552
3180	JOHN WOOD GROUP PLC ORD GBP 3.33GBP	639,508
3181	THYSSENKRUPP AG SHR 0.00EUR	4,997,212
3182	BBA AVIATION PLC ORD GBP 29.76GBP	27,470
3183	GREENE KING PLC ORD GBP 12.50GBP	2,034,758
3184	IMI PLC ORD GBP 25.00GBP	594,269
3185	LAIRD GROUP PLC ORD GBP 28.12GBP	1,051,606
3186	COOKSON GROUP PLC ORD GBP 10.00GBP	390,958
3187	VODAFONE GROUP PLC ORD USD 0.11GBP	2,926,260
3188	CLOSE BROTHERS GROUPORD GBP 25.00GBP	599,465
3189	UNITED BUSINESS MEDIORD GBP 33.80GBP	431,086
3190	WHITBREAD PLC ORD GBP 76.79GBP	1,787,971
3191	INTERNATIONAL POWER ORD GBP 0.50GBP	2,996,443
3192	UK COAL PLC ORD GBP 1.00GBP	294,223
3193	SHIRE PLC ORD GBP 5.00GBP	345,086
3194	DAIRY CREST GROUP PLORD GBP 25.00GBP	411,469
3195	IMPERIAL TOBACCO GROORD GBP 10.00GBP	684,898
3196	SIBIR ENERGY PLC ORD GBP 10.00GBP	147,653
3197	INFORMA PLC ORD GBP 10.00GBP	1,110,329
3198	REGUS GROUP PLC ORD GBP 5.00GBP	637,938
3199	MICHAEL PAGE INTERNAORD GBP 1.00GBP	1,665,432
3200	PUNCH TAVERNS PLC ORD GBP 0.04GBP	889,928
3201	JOHN WOOD GROUP PLC ORD GBP 3.33GBP	1,887,089
3202	NORTHUMBRIAN WATER GORD GBP 10.00GBP	462,168
3203	BURREN ENERGY PLC ORD GBP 20.00GBP	115,151
3204	PREMIER FOODS PLC ORD GBP 1.00GBP	639,154
3205	BOWLEVEN PLC ORD GBP 10.00GBP	585,199
3206	CLIMATE EXCHANGE PLCORD GBP 1.00GBP	445,034
3207	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	1,360,049
3208	STAR ENERGY GROUP PLORD GBP 10.00GBP	37,912
3209	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	1,546
3210	JFE HOLDINGS INC SHR (5411)NPV JPY	6,454
3211	FANUC LTD SHR (6954)NPV JPY	4,937
3212	HONDA MOTOR CO LTD SHR (7267)NPV JPY	10,976
3213	KOBE STEEL LTD SHR (5406)NPV JPY	1,987
3214	MITSUBISHI CORP SHR (8058)NPV JPY	864
3215	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	6,848
3216	TOSHIBA CORP SHR (6502)NPV JPY	7,495

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3216	0370	

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3217	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3218	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3219	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3220	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3221	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3222	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3223	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3224	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3225	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3226	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3227	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3228	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3229	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3230	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3231	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3233	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3234	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3236	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3237	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3238	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3242	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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3246	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3247	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3248	ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
3249	OTHSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global	SUM-PRIME SERVICES
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	D	E	F	G	H	I
3217	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3218	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3219	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3220	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3221	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3222	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3223	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3224	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3225	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3226	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3227	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3228	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3229	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
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3232	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3233	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
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3241	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
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3243	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
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3248	SUM EUROPE	ITS	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	56019
3249	SUM EUROPE	OTH	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122
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3217	0710096D1	SABRE ASIA WR MULT	892331935	JP3633400001
3218	0710096D1	SABRE ASIA WR MULT	989620901	JP3351600006
3219	0710096D1	SABRE ASIA WR MULT	989630900	JP3119600009
3220	0710096D1	SABRE ASIA WR MULT	989646906	JP3657400002
3221	0710096D1	SABRE ASIA WR MULT	989665906	JP3223800008
3222	0710096D1	SABRE ASIA WR MULT	989671904	JP3358800005
3223	0710096D1	SABRE ASIA WR MULT	998995914	JP3932400009
3224	0710096D1	SABRE ASIA WR MULT	999140908	JP3269600007
3225	0710096D1	SABRE ASIA WR MULT	999604903	JP3371200001
3226	0710096D1	SABRE ASIA WR MULT	999685902	JP3942400007
3227	0710096D1	SABRE ASIA WR MULT	999951916	JP3407400005
3228	0710096D1	SABRE ASIA WR MULT	999990971	JP3160400002
3229	0710096W9	SABRE STYLE ALF LPS	001329549	JP3866800000
3230	0710096W9	SABRE STYLE ALF LPS	022623078	JP3386030005
3231	0710096W9	SABRE STYLE ALF LPS	307295907	JP3802400006
3232	0710096W9	SABRE STYLE ALF LPS	438128100	JP3854600008
3233	0710096W9	SABRE STYLE ALF LPS	499890903	JP3289800009
3234	0710096W9	SABRE STYLE ALF LPS	606769933	JP3898400001
3235	0710096W9	SABRE STYLE ALF LPS	606793917	JP3900000005
3236	0710096W9	SABRE STYLE ALF LPS	891493108	JP3592200004
3237	0710096W9	SABRE STYLE ALF LPS	892331935	JP3633400001
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3245	0710096W9	SABRE STYLE ALF LPS	999604903	JP3371200001
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3248	0710096W9	SABRE STYLE ALF LPS	999990971	JP3160400002
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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3217	TOYOTA MOTOR CORP SHR (7203)NPV JPY	1,483
3218	SHISEIDO CO LTD SHR (4911)NPV JPY	2,885
3219	AJINOMOTO CO INC SHR (2802)NPV JPY	9,967
3220	NIKON CORP SHR (7731)NPV JPY	1,615
3221	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	5,410
3222	SHIMIZU CORP SHR (1803)NPV JPY	2,245
3223	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	3,127
3224	KURARAY CO LTD SHR (3405)NPV JPY	5,999
3225	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	11,322
3226	ASTELLAS PHARMA INC SHR (4503)NPV JPY	3,302
3227	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	1,470
3228	EISAI CO LTD SHR (4523)NPV JPY	7,359
3229	MATSUSHITA ELECTRIC SHR (6752)NPV JPY	1,151
3230	JFE HOLDINGS INC SHR (5411)NPV JPY	4,799
3231	FANUC LTD SHR (6954)NPV JPY	3,689
3232	HONDA MOTOR CO LTD SHR (7267)NPV JPY	8,164
3233	KOBE STEEL LTD SHR (5406)NPV JPY	1,478
3234	MITSUBISHI CORP SHR (8058)NPV JPY	642
3235	MITSUBISHI HEAVY INDSHR (7011)NPV JPY	5,092
3236	TOSHIBA CORP SHR (6502)NPV JPY	5,571
3237	TOYOTA MOTOR CORP SHR (7203)NPV JPY	1,100
3238	SHISEIDO CO LTD SHR (4911)NPV JPY	2,141
3239	AJINOMOTO CO INC SHR (2802)NPV JPY	7,406
3240	NIKON CORP SHR (7731)NPV JPY	1,208
3241	KAWASAKI KISEN KAISHSHR (9107)NPV JPY	4,023
3242	SHIMIZU CORP SHR (1803)NPV JPY	1,669
3243	SOMPO JAPAN INSURANCSHR (8755)NPV JPY	2,330
3244	KURARAY CO LTD SHR (3405)NPV JPY	4,462
3245	SHIN-ETSU CHEMICAL CSHR (4063)NPV JPY	8,387
3246	ASTELLAS PHARMA INC SHR (4503)NPV JPY	2,467
3247	SUMITOMO ELECTRIC INSHR (5802)NPV JPY	1,091
3248	EISAI CO LTD SHR (4523)NPV JPY	5,499
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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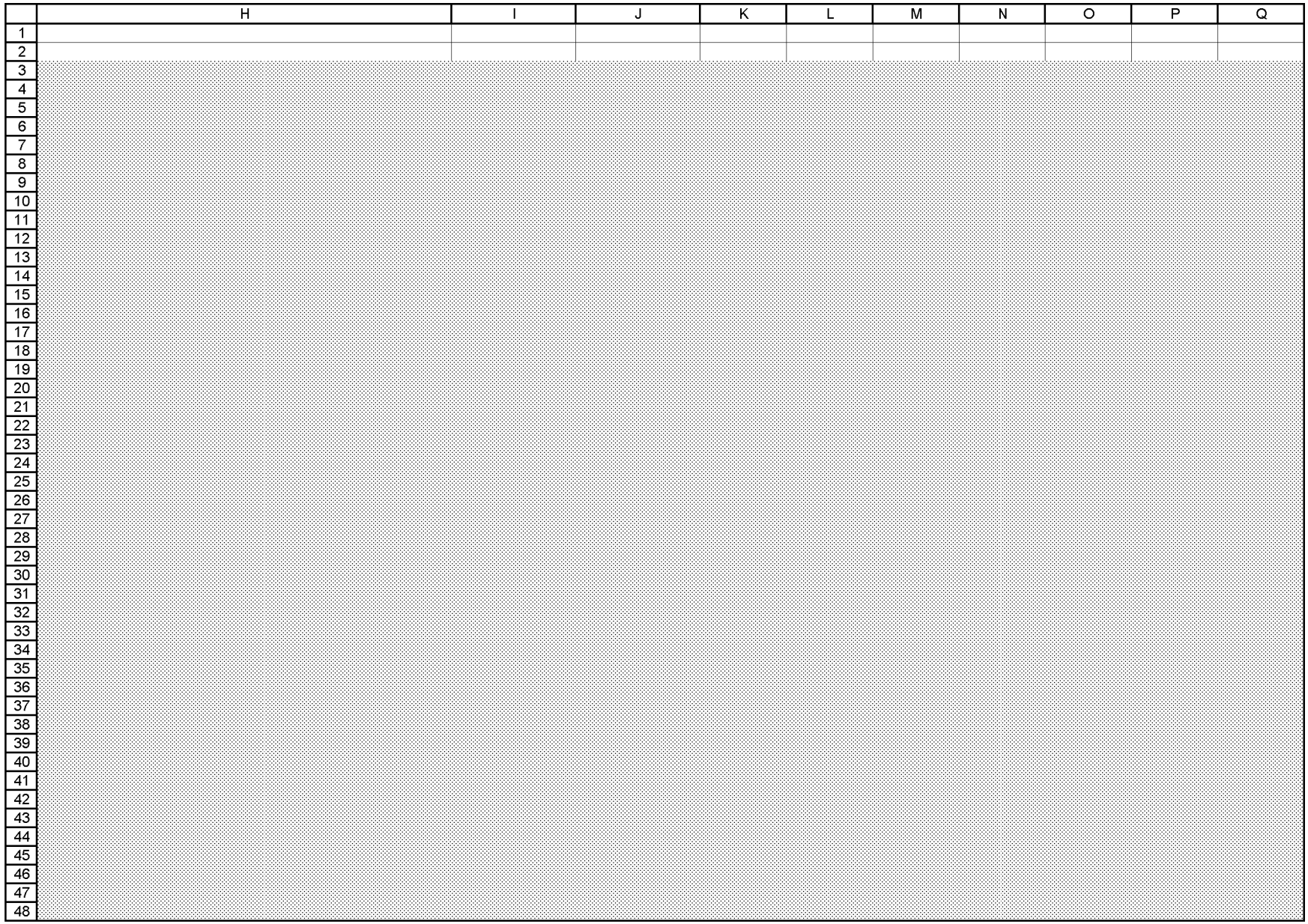
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

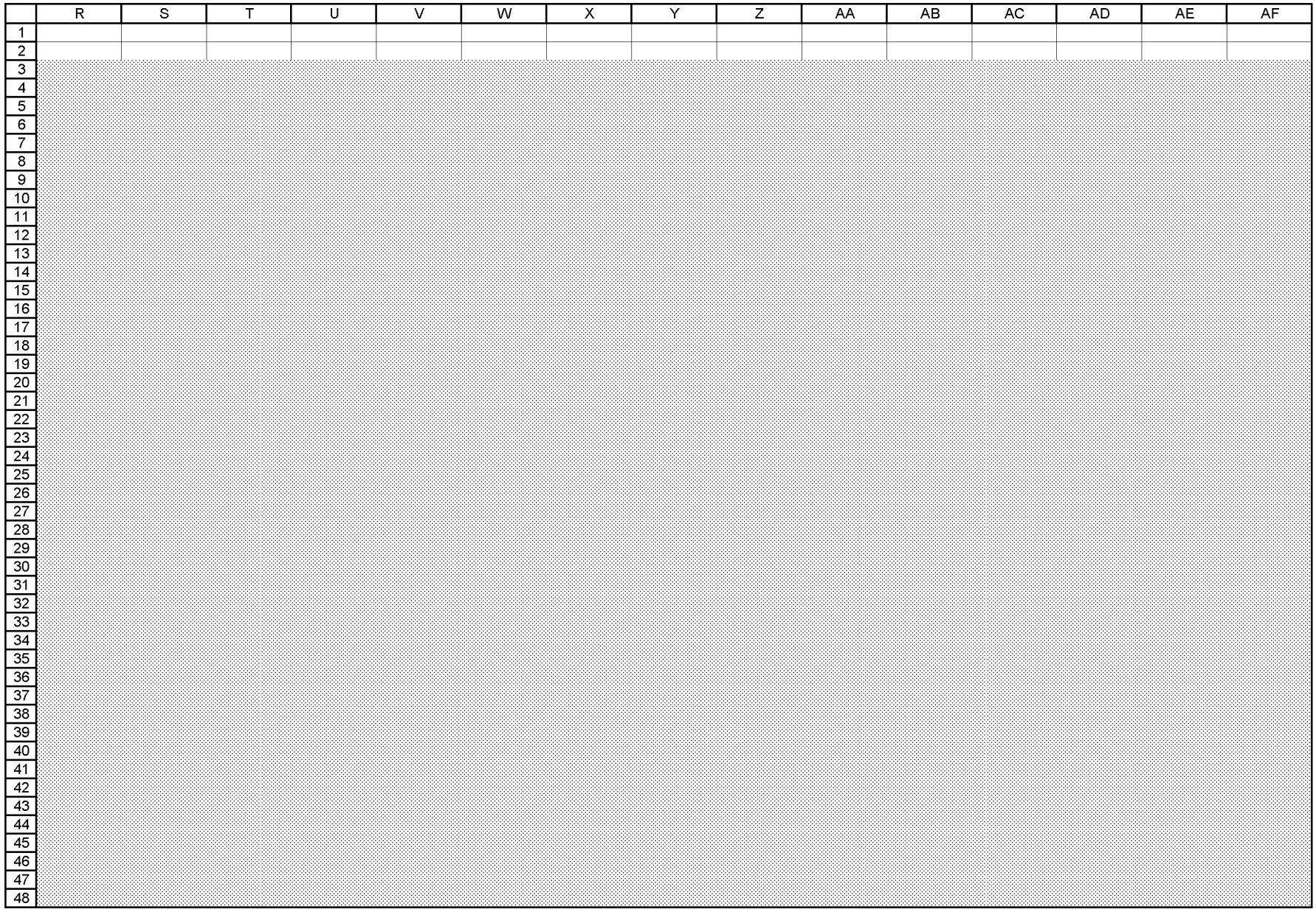
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4995		#N/A	
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4998		#N/A	
4999		#N/A	
5000		#N/A	
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5003		#N/A	
5004		#N/A	
5005		#N/A	

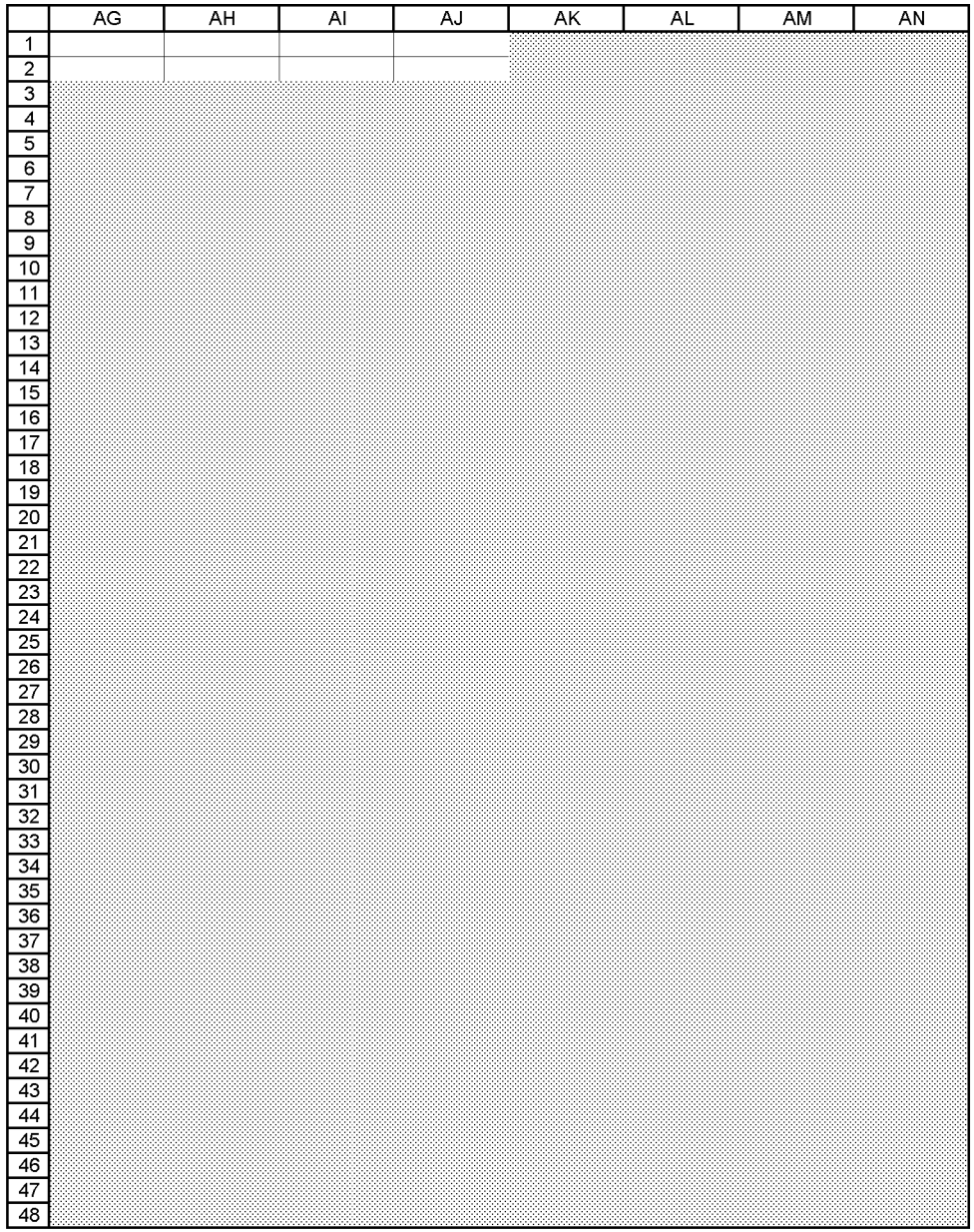
	A	B	C	D	E	F	G
1	Graph Data						
2	Date	Repo 105/108 Total	80% of Daily Average	Daily Average	120% of Daily Average		
3	Q1 03	8.4				Q1 03	
4	Q2 03	8.8				Q2 03	
5	Q3 03	12.7				Q3 03	
6	Q4 03	13.2				Q4 03	
7	Q1 04	11.0				Q1 04	
8	Q2 04	13.1				Q2 04	
9	Q3 04	15.6				Q3 04	
10	30 Sep	16.6				Thursday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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746



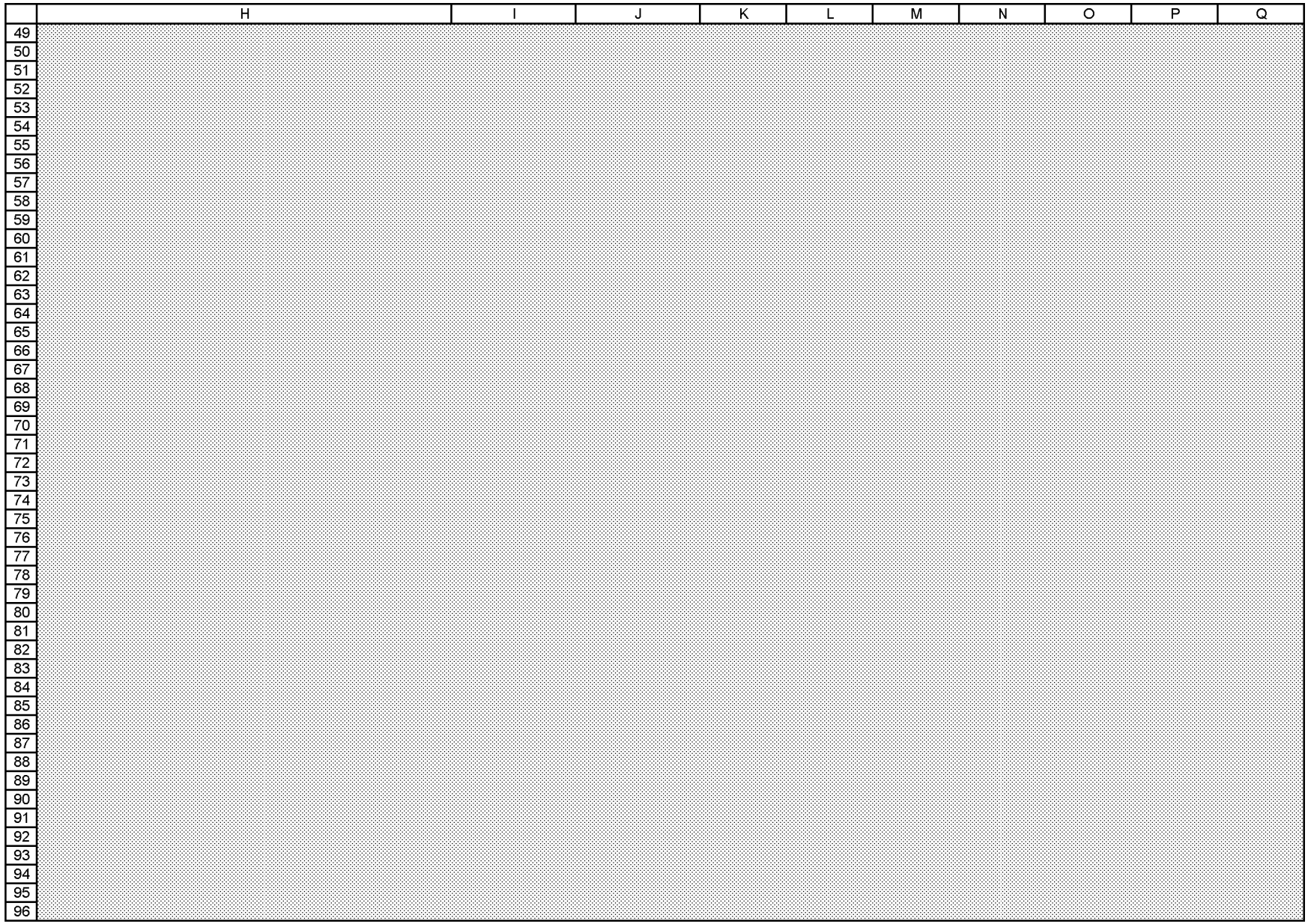




	A	B	C	D	E	F	G
49	12 Jan	10.4				Wednesday	
50	13 Jan	10.2				Thursday	
51	14 Jan	9.9				Friday	
52	17 Jan	9.8				Monday	
53	18 Jan	9.1				Tuesday	
54	19 Jan	10.2				Wednesday	
55	20 Jan	9.5				Thursday	
56	21 Jan	10.0				Friday	
57	24 Jan	10.5				Monday	
58	25 Jan	10.2				Tuesday	
59	26 Jan	10.2				Wednesday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

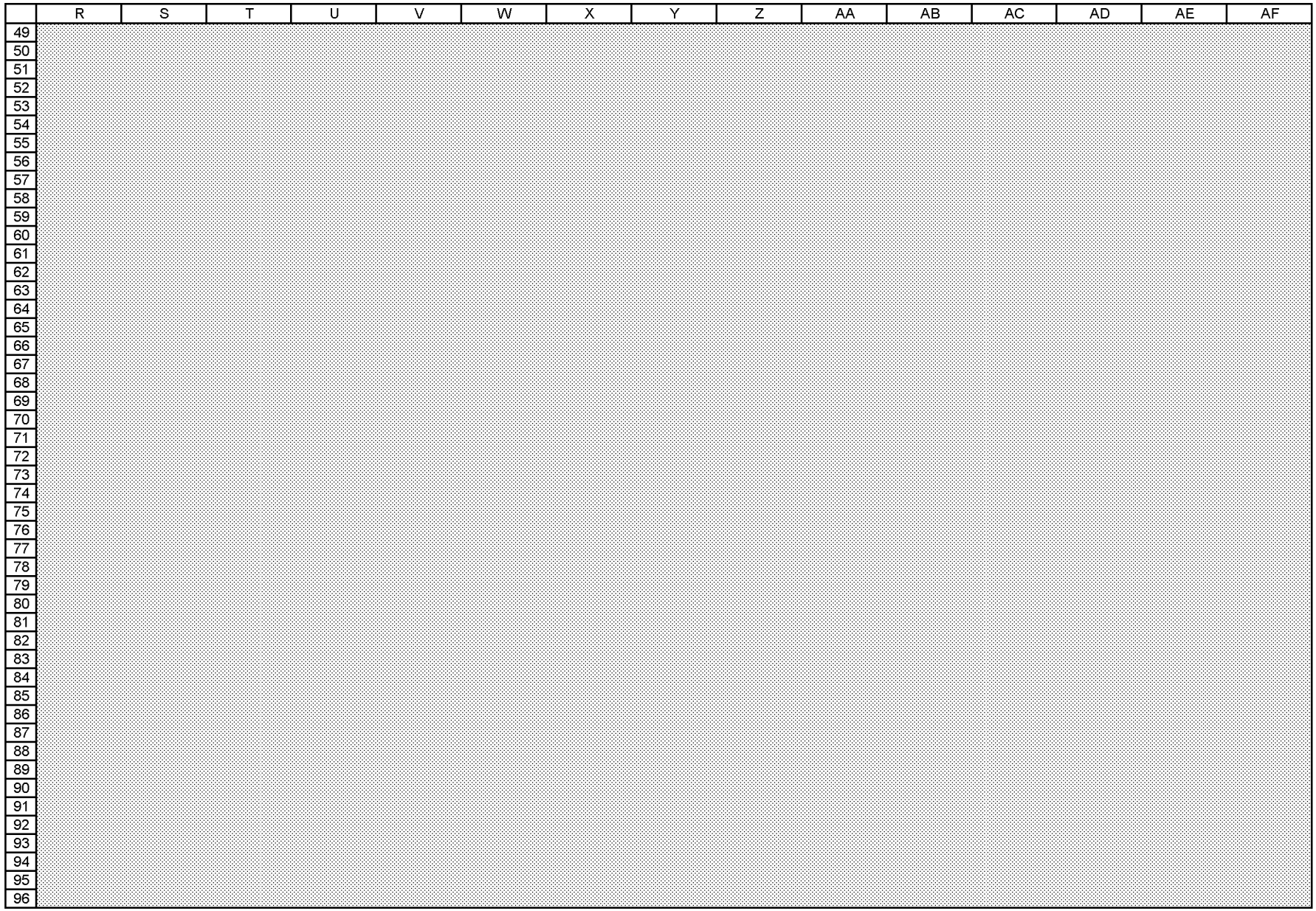
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746



FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746



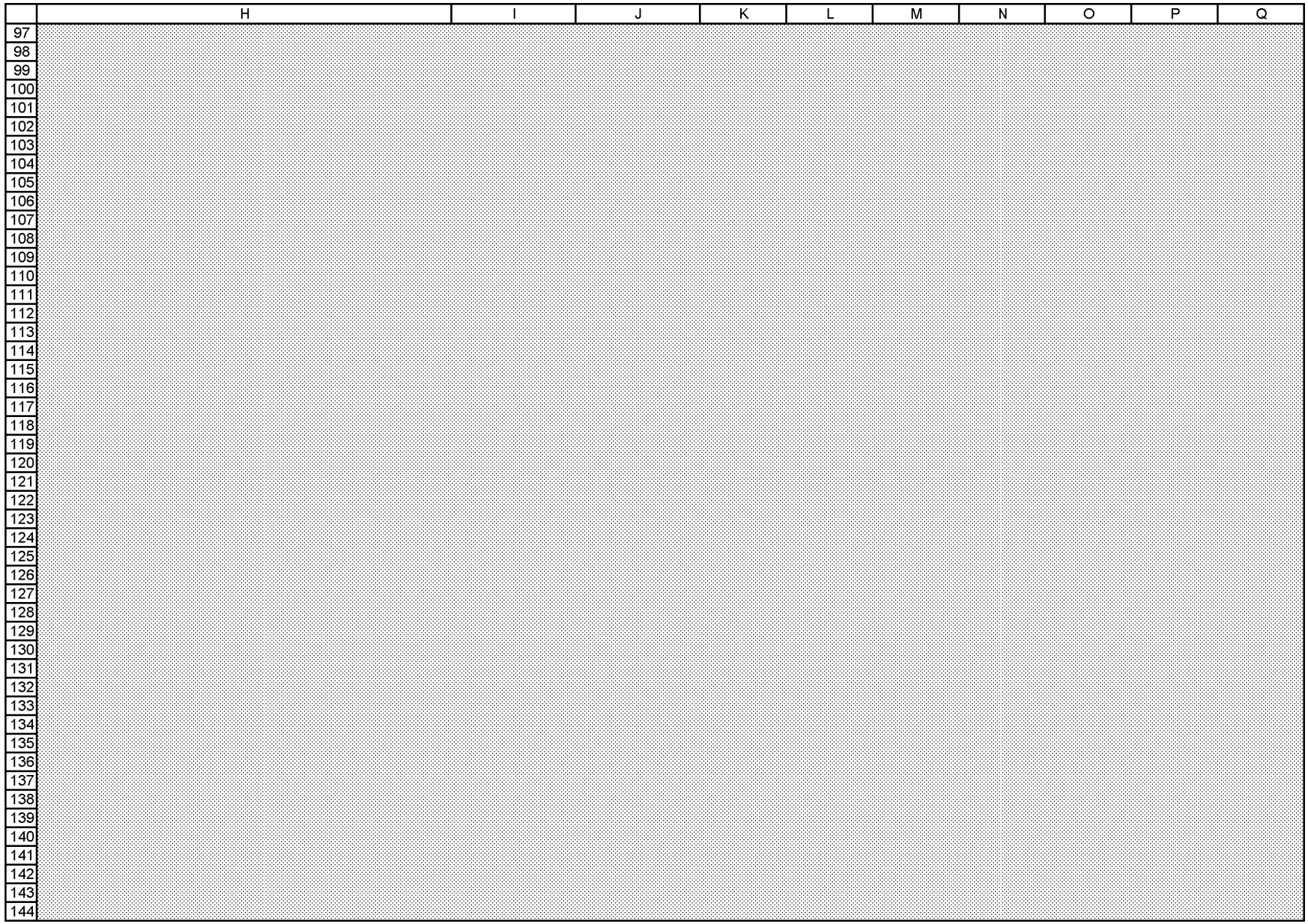


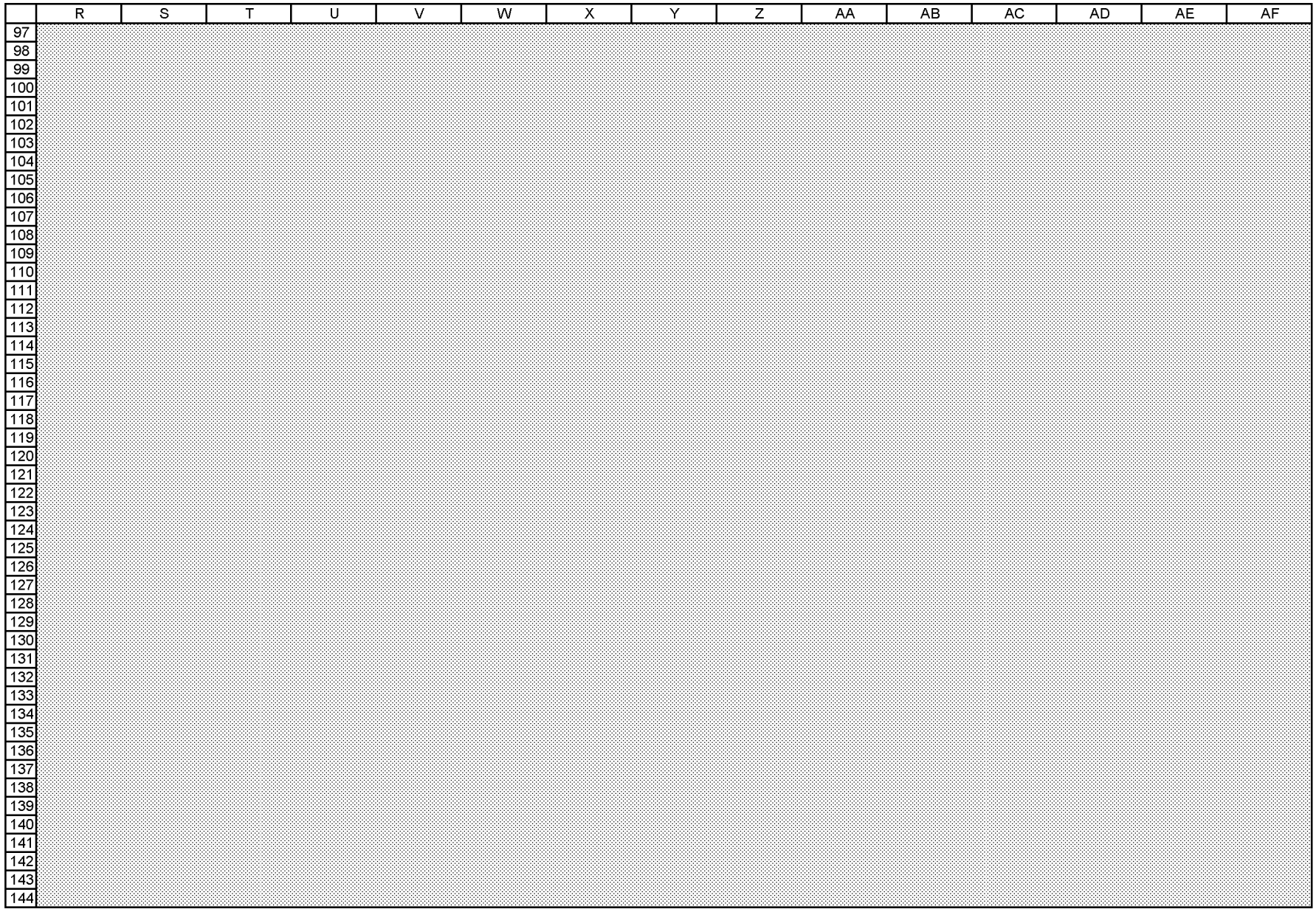
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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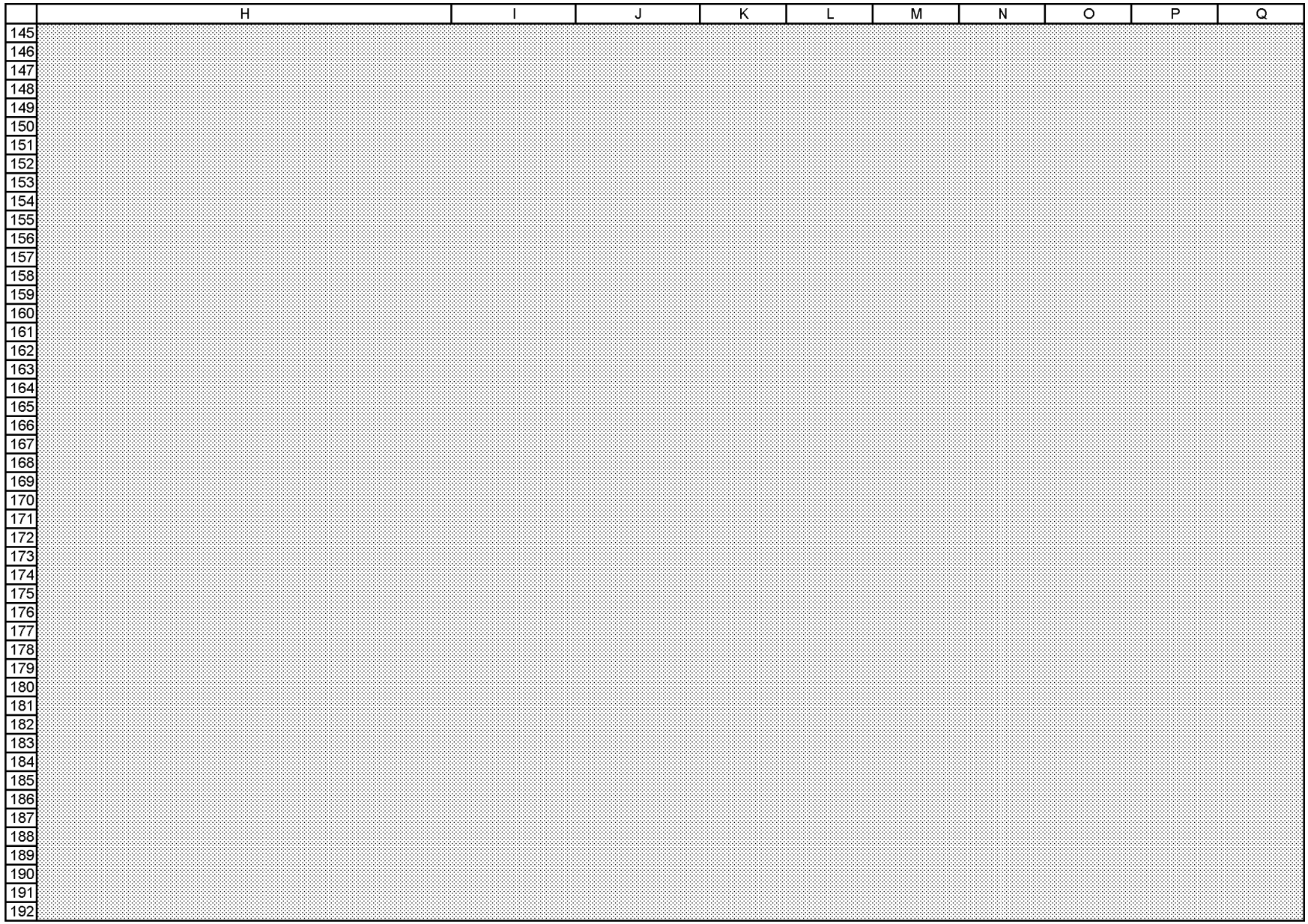
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

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

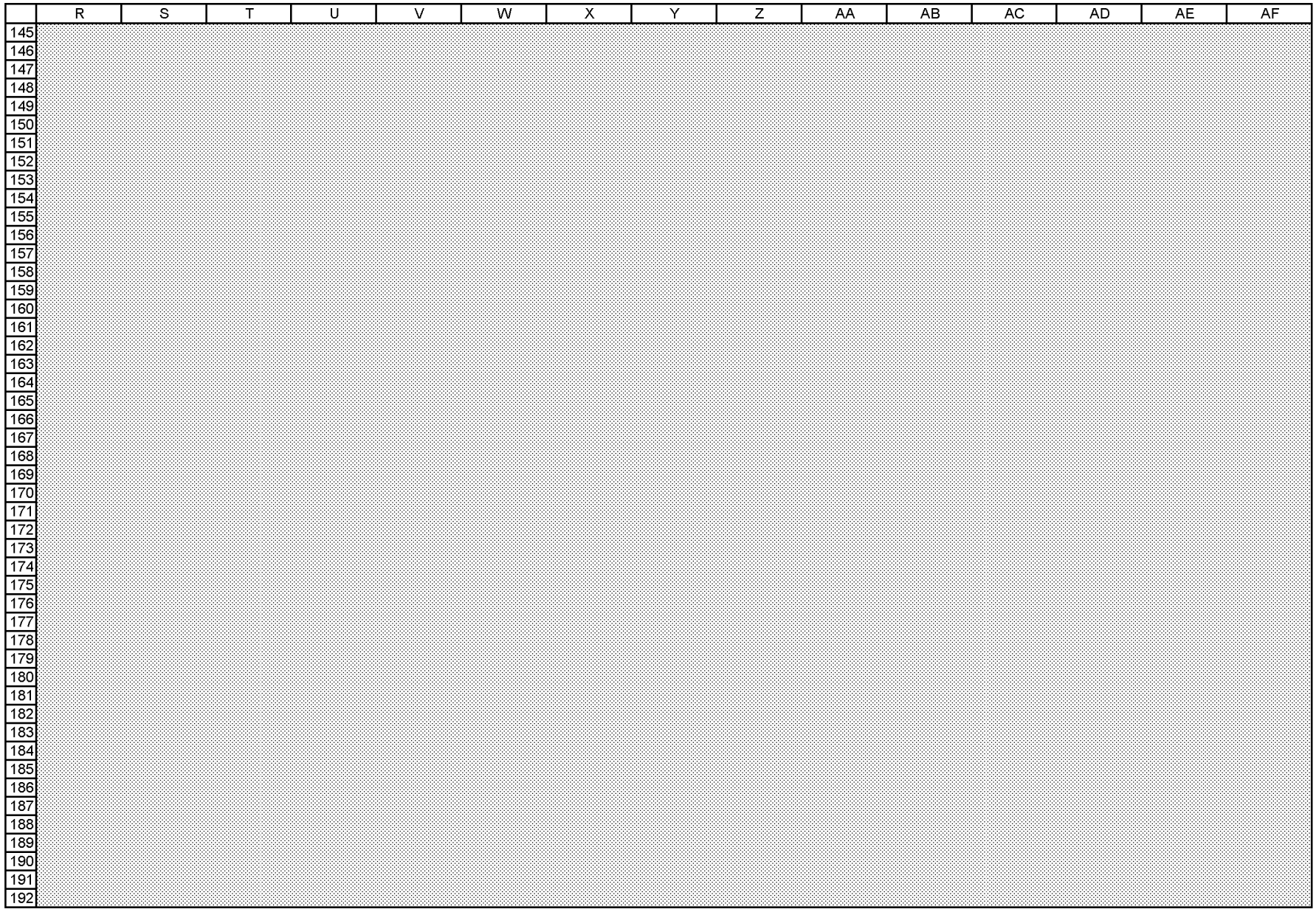
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

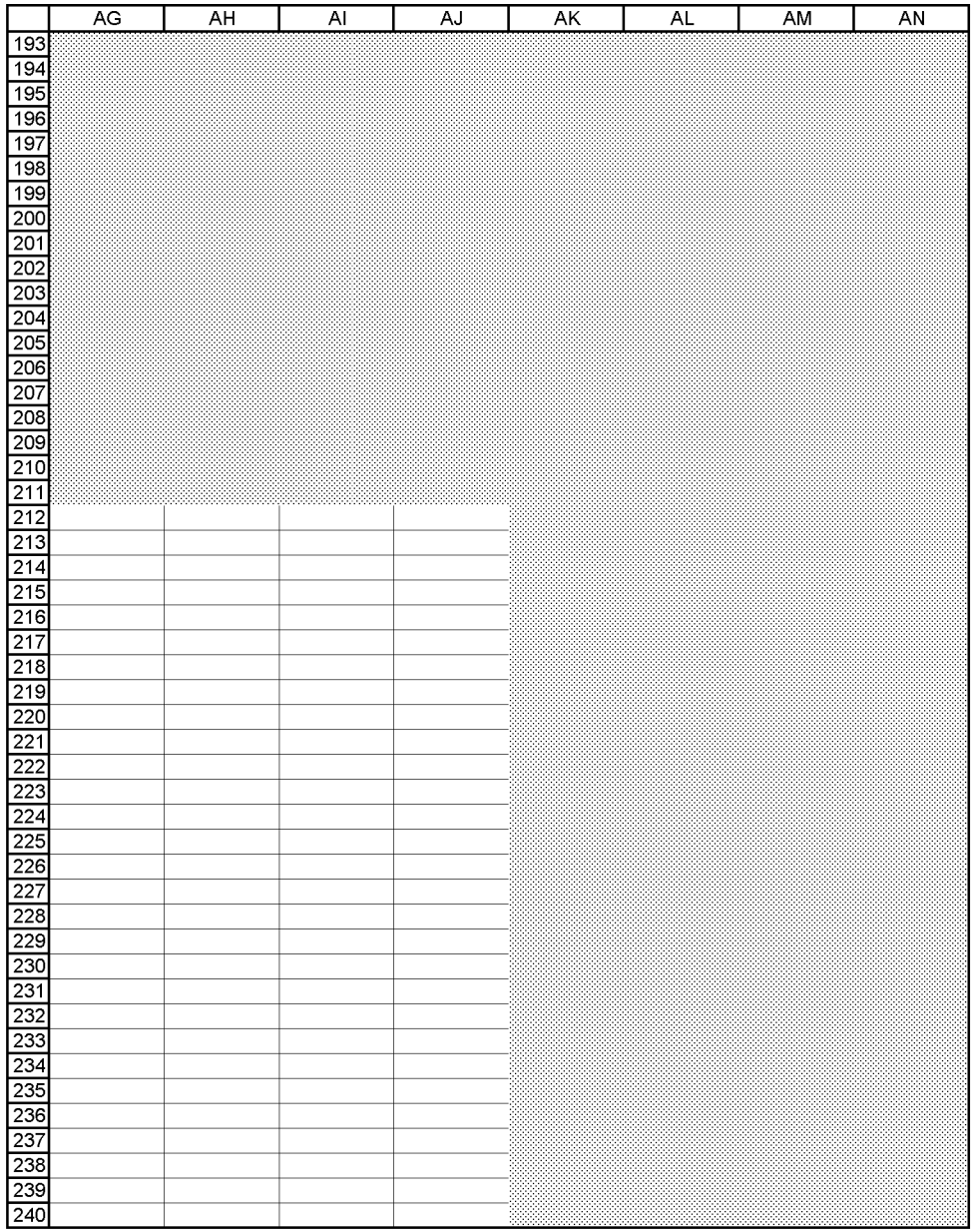
	A	B	C	D	E	F	G
193	5 Aug	11.0				Friday	
194	8 Aug	10.9				Monday	
195	9 Aug	10.8				Tuesday	
196	10 Aug	11.1				Wednesday	
197	11 Aug	10.9				Thursday	
198	12 Aug	11.3				Friday	
199	15 Aug	11.2				Monday	
200	16 Aug	12.0				Tuesday	
201	17 Aug	11.8				Wednesday	
202	18 Aug	11.7				Thursday	
203	19 Aug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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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337	**9 Mar**	7.1				Thursday	
338	**10 Mar**	7.6				Friday	
339	**13 Mar**	7.1				Monday	
340	**14 Mar**	7.4				Tuesday	
341	**15 Mar**	8.0				Wednesday	
342	**16 Mar**	8.2				Thursday	
343	**17 Mar**	8.2				Friday	
344	**20 Mar**	8.7				Monday	
345	**21 Mar**	9.7				Tuesday	
346	**22 Mar**	9.8				Wednesday	
347	**23 Mar**	9.8				Thursday	
348	**24 Mar**	9.8				Friday	
349	**27 Mar**	9.4				Monday	
350	**28 Mar**	9.2				Tuesday	
351	**29 Mar**	9.8				Wednesday	
352	**30 Mar**	10.1				Thursday	
353	**31 Mar**	13.0				Friday	
354	**3 Apr**	12.0				Monday	
355	**4 Apr**	11.8				Tuesday	
356	**5 Apr**	11.5				Wednesday	
357	**6 Apr**	11.5				Thursday	
358	**7 Apr**	9.6				Friday	
359	**10 Apr**	9.7				Monday	
360	**11 Apr**	9.8				Tuesday	
361	**12 Apr**	10.3				Wednesday	
362	**13 Apr**	9.7				Thursday	
363	**14 Apr**	9.7				Friday	
364	**17 Apr**	9.7				Monday	
365	**18 Apr**	9.7				Tuesday	
366	**19 Apr**	10.5				Wednesday	
367	**20 Apr**	8.7				Thursday	
368	**21 Apr**	8.7				Friday	
369	**24 Apr**	9.8				Monday	
370	**25 Apr**	9.1				Tuesday	
371	**26 Apr**	8.6				Wednesday	
372	**27 Apr**	9.3				Thursday	
373	**28 Apr**	12.1				Friday	
374	**1 May**	13.3				Monday	
375	**2 May**	13.3				Tuesday	
376	**3 May**	11.5				Wednesday	
377	**4 May**	11.5				Thursday	
378	**5 May**	8.5				Friday	
379	**8 May**	8.5				Monday	
380	**9 May**	8.3				Tuesday	
381	**10 May**	9.3				Wednesday	
382	**11 May**	9.3				Thursday	
383	**12 May**	9.3				Friday	
384	**15 May**	9.4				Monday	

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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386	**17 May**	7.9				Wednesday	
387	**18 May**	7.9				Thursday	
388	**19 May**	7.9				Friday	
389	**22 May**	9.3				Monday	
390	**23 May**	9.3				Tuesday	
391	**24 May**	8.8				Wednesday	
392	**25 May**	9.9				Thursday	
393	**26 May**	9.9				Friday	
394	**29 May**	9.7				Monday	
395	**30 May**	13.5				Tuesday	
396	**31 May**	21.0				Wednesday	
397	**1 Jun**	19.5				Thursday	
398	**2 Jun**	18.0				Friday	
399	**5 Jun**	18.0				Monday	
400	**6 Jun**	18.0				Tuesday	
401	**7 Jun**	10.0				Wednesday	
402	**8 Jun**	8.6				Thursday	
403	**9 Jun**	8.7				Friday	
404	**12 Jun**	8.8				Monday	
405	**13 Jun**	8.7				Tuesday	
406	**14 Jun**	9.0				Wednesday	
407	**15 Jun**	9.6				Thursday	
408	**16 Jun**	10.0				Friday	
409	**19 Jun**	10.0				Monday	
410	**20 Jun**	9.5				Tuesday	
411	**21 Jun**	9.4				Wednesday	
412	**22 Jun**	11.5				Thursday	
413	**23 Jun**	11.4				Friday	
414	**26 Jun**	11.7				Monday	
415	**27 Jun**	11.4				Tuesday	
416	**28 Jun**	12.1				Wednesday	
417	**29 Jun**	14.8				Thursday	
418	**30 Jun**	21.3				Friday	
419	**3 Jul**	22.0				Monday	
420	**4 Jul**	20.4				Tuesday	
421	**5 Jul**	20.2				Wednesday	
422	**6 Jul**	16.7				Thursday	
423	**7 Jul**	12.4				Friday	
424	**10 Jul**	12.8				Monday	
425	**11 Jul**	13.7				Tuesday	
426	**12 Jul**	14.0				Wednesday	
427	**13 Jul**	15.2				Thursday	
428	**14 Jul**	14.1				Friday	
429	**17 Jul**	14.5				Monday	
430	**18 Jul**	14.7				Tuesday	
431	**19 Jul**	15.4				Wednesday	
432	**20 Jul**	15.3				Thursday	

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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571	18,080,750,430									
572	14,742,269,977									
573	17,580,072,431									
574	15,365,424,262									
575	13,668,646,321									
576	11,916,368,533									

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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578	12,657,373,181									
579	11,513,589,084									
580	13,552,907,828									
581	14,634,031,330									
582	13,921,888,378									
583	12,941,676,423									
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219746

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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721	**29 Aug**	21.3	#NUM!	#NUM!	#NUM!	Wednesday	
722	**30 Aug**	24.1	#NUM!	#NUM!	#NUM!	Thursday	
723	**31 Aug**	27.3	#NUM!	#NUM!	#NUM!	Friday	
724	**3 Sep**	25.0	#NUM!	#NUM!	#NUM!	Monday	
725	**4 Sep**	24.2	#NUM!	#NUM!	#NUM!	Tuesday	
726	**5 Sep**	23.4	#NUM!	#NUM!	#NUM!	Wednesday	
727	**6 Sep**	20.0	#NUM!	#NUM!	#NUM!	Thursday	
728	**7 Sep**	17.8	#NUM!	#NUM!	#NUM!	Friday	
729	**10 Sep**	17.8	#NUM!	#NUM!	#NUM!	Monday	
730	**11 Sep**	17.4	#NUM!	#NUM!	#NUM!	Tuesday	
731	**12 Sep**	18.8	#NUM!	#NUM!	#NUM!	Wednesday	
732	**13 Sep**	19.0	#NUM!	#NUM!	#NUM!	Thursday	
733	**14 Sep**	19.2	#NUM!	#NUM!	#NUM!	Friday	
734	**17 Sep**	18.6	#NUM!	#NUM!	#NUM!	Monday	
735	**18 Sep**	18.2	#NUM!	#NUM!	#NUM!	Tuesday	
736	**19 Sep**	16.0	#NUM!	#NUM!	#NUM!	Wednesday	
737	**20 Sep**	17.0	#NUM!	#NUM!	#NUM!	Thursday	
738	**21 Sep**	18.0	#NUM!	#NUM!	#NUM!	Friday	
739	**24 Sep**	17.4	#NUM!	#NUM!	#NUM!	Monday	
740	**25 Sep**	18.0	#NUM!	#NUM!	#NUM!	Tuesday	
741	**26 Sep**	17.7	#NUM!	#NUM!	#NUM!	Wednesday	
742	**27 Sep**	17.3	#NUM!	#NUM!	#NUM!	Thursday	
743	**28 Sep**	20.9	#NUM!	#NUM!	#NUM!	Friday	
744	**1 Oct**	20.2	#NUM!	#NUM!	#NUM!	Monday	
745	**2 Oct**	19.6	#NUM!	#NUM!	#NUM!	Tuesday	
746	**3 Oct**	18.8	#NUM!	#NUM!	#NUM!	Wednesday	
747	**4 Oct**	18.4	#NUM!	#NUM!	#NUM!	Thursday	
748	**5 Oct**	15.2	#NUM!	#NUM!	#NUM!	Friday	
749	**8 Oct**	15.6	#NUM!	#NUM!	#NUM!	Monday	
750	**9 Oct**	15.1	#NUM!	#NUM!	#NUM!	Tuesday	
751	**10 Oct**	15.0	#NUM!	#NUM!	#NUM!	Wednesday	
752	**11 Oct**	14.4	#NUM!	#NUM!	#NUM!	Thursday	
753	**12 Oct**	14.1	#NUM!	#NUM!	#NUM!	Friday	
754	**15 Oct**	14.4	#NUM!	#NUM!	#NUM!	Monday	
755	**16 Oct**	14.2	#NUM!	#NUM!	#NUM!	Tuesday	
756	**17 Oct**	13.2	#NUM!	#NUM!	#NUM!	Wednesday	
757	**18 Oct**	12.9	#NUM!	#NUM!	#NUM!	Thursday	
758	**19 Oct**	12.9	#NUM!	#NUM!	#NUM!	Friday	
759	**22 Oct**	11.4	#NUM!	#NUM!	#NUM!	Monday	
760	**23 Oct**	14.6	#NUM!	#NUM!	#NUM!	Tuesday	
761	**24 Oct**	15.0	#NUM!	#NUM!	#NUM!	Wednesday	
762	**25 Oct**	15.3	#NUM!	#NUM!	#NUM!	Thursday	
763	**26 Oct**	17.9	#NUM!	#NUM!	#NUM!	Friday	
764	**29 Oct**	18.4	#NUM!	#NUM!	#NUM!	Monday	
765	**30 Oct**	17.1	#NUM!	#NUM!	#NUM!	Tuesday	
766	**31 Oct**	27.1	#NUM!	#NUM!	#NUM!	Wednesday	
767	**1 Nov**	24.0				Thursday	
768	**2 Nov**	24.0				Friday	

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766	Repo 105	MTS 105	Repo 108							
767	15,318,713,504	1,485,194,532	7,153,471,295							
768	15,329,905,292	1,490,923,626	7,208,475,568							

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769	**5 Nov**	23.3				Monday	
770	**6 Nov**	22.8				Tuesday	
771	**7 Nov**	18.2				Wednesday	
772	**8 Nov**	17.1				Thursday	
773	**9 Nov**	16.6				Friday	
774	**12 Nov**	16.6				Monday	
775	**13 Nov**	16.3				Tuesday	
776	**14 Nov**	15.4				Wednesday	
777	**15 Nov**	16.5				Thursday	
778	**16 Nov**	16.2				Friday	
779	**19 Nov**	17.1				Monday	
780	**20 Nov**	17.2				Tuesday	
781	**21 Nov**	17.4				Wednesday	
782	**22 Nov**	19.1				Thursday	
783	**23 Nov**	19.3				Friday	
784	**26 Nov**	18.3				Monday	
785	**27 Nov**	18.6				Tuesday	
786	**28 Nov**	19.6				Wednesday	
787	**29 Nov**	22.2				Thursday	
788	**30 Nov**	27.9				Friday	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	H	I	J	K	L	M	N	O	P	Q
769	14,503,243,197	1,486,224,379	7,272,588,702							
770	14,232,566,217	1,516,227,987	7,081,933,521							
771	9,212,208,974	1,715,707,744	7,274,754,698							
772	8,559,159,294	1,730,547,085	6,788,751,097							
773	7,851,036,094	1,749,071,010	6,980,450,278							
774	7,915,592,018	1,748,054,459	6,959,425,822							
775	7,794,755,974	1,629,890,728	6,868,555,677							
776	6,940,830,496	1,709,224,089	6,733,450,682							
777	8,544,245,059	1,725,750,373	6,189,790,044							
778	8,222,692,305	1,771,657,707	6,214,740,973							
779	8,849,632,474	1,727,198,189	6,563,650,960							
780	8,896,291,049	1,736,186,723	6,545,655,990							
781	8,822,342,416	1,833,585,942	6,719,826,236							
782	9,903,304,111	1,786,456,857	7,430,830,728							
783	9,792,215,585	1,790,604,174	7,725,791,987							
784	8,836,461,731	1,815,486,074	7,653,626,110							
785	8,712,400,524	1,778,477,430	8,118,840,248							
786	9,570,353,946	1,753,491,458	8,274,785,685							
787	11,510,159,823	1,757,530,419	8,910,665,866							
788	17,174,177,818	1,778,381,569	8,907,213,341							

	A	B	C	D
1	**Vlookup Table**			
2	**Concantenation**	**Category**		
3	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America		
4	ITSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global		
5	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia		
6	ITSSUM ASIA SUM-PRIME SERVICES	Repo 108 Global		
7	ITSSUM EUROPE SUM-EQUITIES	Repo 108 Global		
8	ITSSUM EUROPE SUM-FIXED INCOME	ITS Europe		
9	ITSSUM EUROPE SUM-GLOBAL PRINCIPAL STRAT	ITS Europe		
10	ITSSUM EUROPE SUM-GLOBAL TRADING STRATEGIES	Repo 108 Global		
11	ITSSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global		
12	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America		
13	MTSSUM EUROPE SUM-FIXED INCOME	MTS Europe		
14	OTHSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global		
15	OTHSUM ASIA SUM-PRIME SERVICES	Repo 108 Global		
16	OTHSUM EUROPE SUM-PRIME SERVICES	Repo 108 Global		
17	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global		
18	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global		
19	TMSSUM EUROPE SUM-EQUITIES	Repo 108 Global		
20	TOKYOSUM ASIA SUM-FIXED INCOME	Tokyo Asia		("ITS" has to be changed to "TOKYO" manually)
21	ITSSUM ASIA SUM-GLOBAL PRINCIPAL STRAT	ITS Asia		
22	ITSSUM ASIA SUM-EQUITIES	ITS Asia		
23	ITSSUM AMERICAS SUM-GLOBAL PRINCIPAL STRAT	ITS America		
24	TMSSUM AMERICAS SUM-GLOBAL TRADING STRATEGIES	Repo 108 Global		
25	TMSSUM AMERICAS PRINCIPAL INVESTING	MTS America		
26	ITSSUM AMERICAS SUM-EQUITIES	ITS America		
27	ITSSUM AMERICAS PRINCIPAL INVESTING	ITS America		
28	ITSSUM ASIA PRINCIPAL INVESTING	ITS Asia		
29	ITSSUM EUROPE PRINCIPAL INVESTING	ITS Europe		
30	OTHSUM AMERICAS SUM-FIXED INCOME	ITS America		
31	OTHSUM ASIA SUM-FIXED INCOME	ITS Asia		

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