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

	Currrent Day						
REPO 105							Last Updated
US $Millions	29 Feb 2008	31 Jan 2008	30 Nov 2007	Movement			
Europe							
ITS Europe	19,785.7	11,969.8	16,238.7	7,815.9	165.3%		
MTS Europe	3,354.9	3,835.9	1,778.4	(481.0)	87.5%		
America							
MTS America	12,188.4	4,335.4	7,560.8	7,853.0	281.1%		
ITS America	2,344.9	1,499.7	742.8	845.2	156.4%		
Asia							
Tokyo Asia	0.0	0.0	0.0	0.0	#DIV/0!		
ITS Asia	4,170.2	1,237.9	3,595.5	2,932.3	336.9%		
105 Global Total	41,844.1	22,878.7	29,916.0	18,965.4	182.9%		
REPO 108							
Repo 108 Global	6,902.2	6,511.0	8,717.9	391.2	106.0%		21/01/10
105 & 108 Global Total	48,746.4	29,389.8	38,634.0	19,356.6	165.9%		

BPM Level 1 detail on next page



Split of Repo Benefit received for ITS Europe

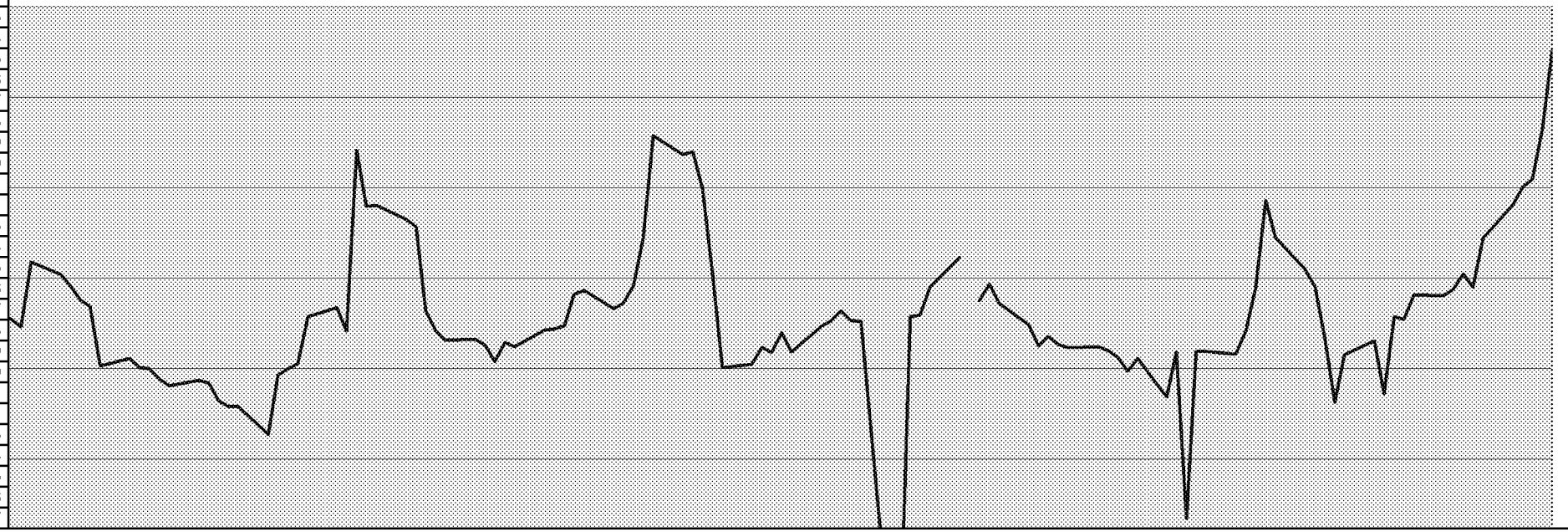
VLOOKUP	ITS Europe
Division	(All)

Sum of Long Inv TD Repo Rch Bfts BPM	
Benefit split	Total
Corporates	2,742,126,685
Governments	17,043,589,285
Grand Total	19,785,715,970

Split by Entity

Sum of Long Inv TD Repo Rch Bfts BPM	
DBS Entity	Total
0000	14,171,705,277
0059	16,793,733,789
0061	598,558,923
0083	2,178,329,003
0183	14,729,626,946
0187	176,397,344
0C11	94,000
(blank)	
0513	6,500,181
0A80	254,731
0045	598
0477	91,169,081
Grand Total	48,746,369,873

5/108 Total

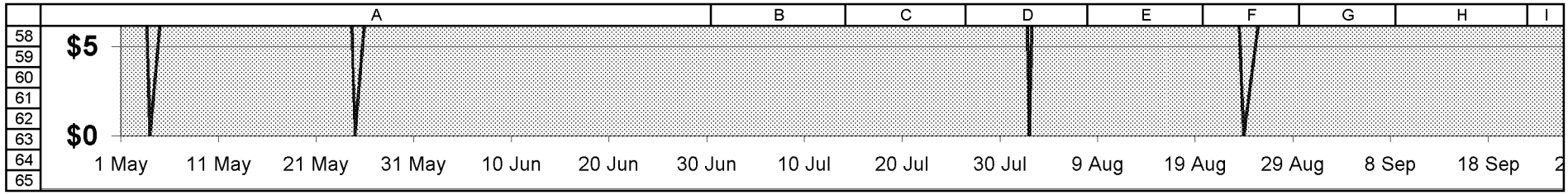


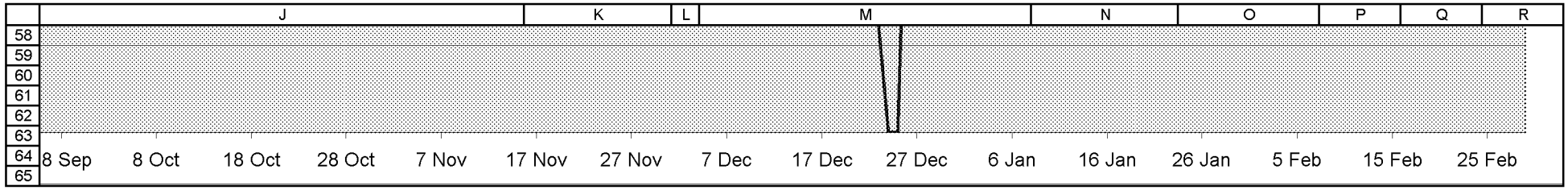
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.


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3	**System, Region & Division Concantenation**	**VLOOKUP**
4	ITSSUM EUROPE AND THE MIDDLE EAST PRINCIPAL INVESTING	ITS Europe
5	ITSSUM EUROPE AND THE MIDDLE EAST PRINCIPAL INVESTING	ITS Europe
6	ITSSUM EUROPE AND THE MIDDLE EAST PRINCIPAL INVESTING	ITS Europe
7	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global
8	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global
9	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global
10	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global
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42	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global
43	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global
44	ITSSUM ASIA SUM-EQUITIES	ITS Asia
45	ITSSUM ASIA SUM-EQUITIES	ITS Asia
46	ITSSUM EUROPE AND THE MIDDLE EAST SUM-EQUITIES	Repo 108 Global
47	ITSSUM EUROPE AND THE MIDDLE EAST SUM-EQUITIES	Repo 108 Global
48	ITSSUM EUROPE AND THE MIDDLE EAST SUM-EQUITIES	Repo 108 Global

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	C	D	E
1	**Total Repo 105 /108 Detail New (Cross System) - 29 Feb 2008**		
2			
3	**Division**	**Region**	**Source System**
4	PRINCIPAL INVESTING	SUM EUROPE AND THE MIDDLE EAST	ITS
5	PRINCIPAL INVESTING	SUM EUROPE AND THE MIDDLE EAST	ITS
6	PRINCIPAL INVESTING	SUM EUROPE AND THE MIDDLE EAST	ITS
7	SUM-EQUITIES	SUM AMERICAS	TMS
8	SUM-EQUITIES	SUM AMERICAS	TMS
9	SUM-EQUITIES	SUM AMERICAS	TMS
10	SUM-EQUITIES	SUM AMERICAS	TMS
11	SUM-EQUITIES	SUM AMERICAS	TMS
12	SUM-EQUITIES	SUM AMERICAS	TMS
13	SUM-EQUITIES	SUM AMERICAS	TMS
14	SUM-EQUITIES	SUM AMERICAS	TMS
15	SUM-EQUITIES	SUM AMERICAS	TMS
16	SUM-EQUITIES	SUM AMERICAS	TMS
17	SUM-EQUITIES	SUM AMERICAS	TMS
18	SUM-EQUITIES	SUM AMERICAS	TMS
19	SUM-EQUITIES	SUM AMERICAS	TMS
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21	SUM-EQUITIES	SUM AMERICAS	TMS
22	SUM-EQUITIES	SUM AMERICAS	TMS
23	SUM-EQUITIES	SUM AMERICAS	TMS
24	SUM-EQUITIES	SUM AMERICAS	TMS
25	SUM-EQUITIES	SUM AMERICAS	TMS
26	SUM-EQUITIES	SUM AMERICAS	TMS
27	SUM-EQUITIES	SUM AMERICAS	TMS
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29	SUM-EQUITIES	SUM AMERICAS	TMS
30	SUM-EQUITIES	SUM AMERICAS	TMS
31	SUM-EQUITIES	SUM AMERICAS	TMS
32	SUM-EQUITIES	SUM AMERICAS	TMS
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41	SUM-EQUITIES	SUM AMERICAS	TMS
42	SUM-EQUITIES	SUM AMERICAS	TMS
43	SUM-EQUITIES	SUM AMERICAS	TMS
44	SUM-EQUITIES	SUM ASIA	ITS
45	SUM-EQUITIES	SUM ASIA	ITS
46	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
47	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
48	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

	F	G	H	I	J
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3	**BPM Level 0**	**BPM Level 1**	**BPM Level 2**	**Cost Centre**	**Account**
4	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	22137	072004V68
5	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	22137	072004V92
6	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-EUR	GLB TRAD STR EUR-TRAN PRIC	22137	072004W00
7	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	DISTRESSED & LEV EQ	48322	93117685
8	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS	OTHER CONVERTS AMERICAS	00100	93117152
9	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT	41115	93117639
10	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	REAL IVOL	43166	93117555
11	LIQUID MARKETS AMERICAS	AMERICAS CASH	AVERAGE PRICE ACCOUNT	48370	93115314
12	LIQUID MARKETS AMERICAS	AMERICAS CASH	TECHNOLOGY	27645	93117754
13	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	EVENT DRIVEN FACILITATION	25438	93111530
14	LIQUID MARKETS AMERICAS	EVENT DRIVEN-AMERICAS	RISK ARB AMERICAS	24604	93111508
15	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX - FLOW	51331	95126145
16	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB	51320	93111571
17	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	INDEX ARB	51320	93111571
18	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	JV TRADING	51327	95121749
19	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967	93111539
20	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967	93113116
21	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967	93117174
22	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	48967	93117179
23	LIQUID MARKETS AMERICAS	FLOW VOLATILITY AMERICAS	SINGLE STOCK - FLOW	53084	95126130
24	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111519
25	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111519
26	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111532
27	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93111532
28	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	AVERAGE PRICE ACCOUNT	52002	93114444
29	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93113109
30	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93113109
31	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93113109
32	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93117236
33	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93117297
34	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	AMM	29194	93117297
35	LIQUID MARKETS AMERICAS	SYSTEMATIC TRADING AMER	DELTA ONE - NQUANTS	20245	93116092
36	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121596
37	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121727
38	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121794
39	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121795
40	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	CORRELATION - STR	51403	95121796
41	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	OTHER STR VOL AMERICAS	26680	95121618
42	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372	93920105
43	VOLATILITY AMERICAS	STRUCTURED VOL AMERICAS	SINGLE STOCK - STR	51372	93920105
44	CONVERTIBLES PRODUCT	CONVERTIBLES ASIA	CONVERTIBLES SE ASIA	24893	076004233
45	EQUITY STRATEGIES	EQUITIES STRATEGIES-ASIA	EQUITIES STRATEGIES-NON JAPAN	24149	0710079L4
46	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION	24801	071002588
47	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION	24801	076004969
48	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	FACILITATION	24801	076004969

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	K	L	M
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3	**Account Name**	**Product**	**ISIN**
4	SPECIAL SITUATIONS	1GB574717	GB00B12MHD28
5	MARKET HEDGE	999835011	FR0000127771
6	INSURANCE	1GB301608	GB00B29H4M52
7	DALEV	C4539030	US1845021021
8	PROVOL	C4539030	US1845021021
9	MARK MAY MMI	C4539030	US1845021021
10	IRENE GARBER VOLATILITY	A6031090	US0378331005
11	AVERAGE PRICE	A6031090	US0378331005
12	IAN LINDE NASDAQ	A6031090	US0378331005
13	LEHMAN BROTHERS INC	C4539030	US1845021021
14	LEHMAN BROTHERS INC	C4539030	US1845021021
15	N-KDS TMS ACCOUNT	U0016940	US91324P1021
16	INDEX ARB DESK JF1	C4539030	US1845021021
17	INDEX ARB DESK JF1	U0016940	US91324P1021
18	N-SFLFL2	U0016940	US91324P1021
19	C/O LEHMAN BROTHERS	U0016940	US91324P1021
20	CUSTOMER FLOW-SINGLE STOCK	U0016940	US91324P1021
21	N-RTL1	C4539030	US1845021021
22	N-SEM	C4539030	US1845021021
23	N-SMC TMS ACCOUNT	C4539030	US1845021021
24	LONDON PROGRAM AVG PRICE	A6031090	US0378331005
25	LONDON PROGRAM AVG PRICE	U0016940	US91324P1021
26	ASIAN PROGRAM AVG PRICE	A6031090	US0378331005
27	ASIAN PROGRAM AVG PRICE	C4539030	US1845021021
28	BGI AVG PRICE	A6031090	US0378331005
29	AMM LBI	A6031090	US0378331005
30	AMM LBI	C4539030	US1845021021
31	AMM LBI	U0016940	US91324P1021
32	N-AMMEQ2 TMS ACCOUNT	U0016940	US91324P1021
33	N-AMM2 TMS HEDGE ACCOUNT	C4539030	US1845021021
34	N-AMM2 TMS HEDGE ACCOUNT	U0016940	US91324P1021
35	QUANTS 7	A6031090	US0378331005
36	COR-LBSF	A6031090	US0378331005
37	STRUCTURED FLOW VOL	A6031090	US0378331005
38	N-USL	A6031090	US0378331005
39	N-USM	A6031090	US0378331005
40	N-USS	A6031090	US0378331005
41	LBSF VOL AM FLIP ACCT LONG	A6031090	US0378331005
42	LBSF N-DPE	A6031090	US0378331005
43	LBSF N-DPE	C4539030	US1845021021
44	CONVERTIBLES HK	1BE272989	BE0933899800
45	T-C32	235156007	XS0147563455
46	CB FINANCIALS TDG	1BE272989	BE0933899800
47	CVT BACK ITALY	1DE527446	DE000A0GQN60
48	CVT BACK ITALY	1DE663720	XS0264319137

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 3219760

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3	**Product Name**	**Long Inv TD Repo Rch Bfts BPM**
4	LMS CAPITAL PLC TRUST GBP 10.00GBP	5,726,487
5	VIVENDI SHR EUR 5.50EUR	663,928
6	RANDALL & QUILTER INORD GBP 2.00GBP	9,692,349
7	CLEAR CHANNEL COMMUNICATIONS INC	191,067
8	CLEAR CHANNEL COMMUNICATIONS INC	191,067
9	CLEAR CHANNEL COMMUNICATIONS INC	76,427
10	APPLE INC	226,811
11	APPLE INC	306,578
12	APPLE INC	1,102
13	CLEAR CHANNEL COMMUNICATIONS INC	229,741
14	CLEAR CHANNEL COMMUNICATIONS INC	1,394,998
15	UNITEDHEALTH GROUP INC	1,195,624
16	CLEAR CHANNEL COMMUNICATIONS INC	9,048
17	UNITEDHEALTH GROUP INC	611,651
18	UNITEDHEALTH GROUP INC	3,197,944
19	UNITEDHEALTH GROUP INC	271,368
20	UNITEDHEALTH GROUP INC	475,558
21	CLEAR CHANNEL COMMUNICATIONS INC	3,500
22	CLEAR CHANNEL COMMUNICATIONS INC	24,085
23	CLEAR CHANNEL COMMUNICATIONS INC	1
24	APPLE INC	770,569
25	UNITEDHEALTH GROUP INC	597,877
26	APPLE INC	229,060
27	CLEAR CHANNEL COMMUNICATIONS INC	4,614
28	APPLE INC	769,511
29	APPLE INC	5,134,440
30	CLEAR CHANNEL COMMUNICATIONS INC	35,664
31	UNITEDHEALTH GROUP INC	1,449,239
32	UNITEDHEALTH GROUP INC	11,135
33	CLEAR CHANNEL COMMUNICATIONS INC	4,692
34	UNITEDHEALTH GROUP INC	15,859
35	APPLE INC	2,344
36	APPLE INC	68,733
37	APPLE INC	768,175
38	APPLE INC	1,123,183
39	APPLE INC	1,405,010
40	APPLE INC	2,533
41	APPLE INC	217,495
42	APPLE INC	34,695
43	CLEAR CHANNEL COMMUNICATIONS INC	55,639
44	FORTIS BANK SA/NV CNVBND#CASH FRN PERP	56,395,310
45	FUJITSU LTD CONV BOND ZEROCPN27May09	88,010,216
46	FORTIS BANK SA/NV CNVBND#CASH FRN PERP	1,976,031
47	BAYER CAPITAL CORP B CONV BOND 6.625%01Jun09	6,763,107
48	FIGARO FINANCE LTD CNVBND#VAL 3.875%18Sep09	3,734,832

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LBEX-DOCID 3219760

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3	**DBS Entity**	**Benefit split**
4	0183	Governments
5	0183	Governments
6	0183	Governments
7	0000	
8	0000	
9	0000	
10	0000	
11	0000	
12	0000	
13	0000	
14	0000	
15	0059	
16	0000	
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18	0059	
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31	0000	
32	0000	
33	0000	
34	0000	
35	0000	
36	0059	
37	0059	
38	0059	
39	0059	
40	0059	
41	0059	
42	0059	
43	0059	
44	0183	
45	0187	
46	0183	Governments
47	0183	Governments
48	0183	Corporates

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	A		B
49	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
50	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
51	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
52	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
53	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
54	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
55	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
56	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
57	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
58	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
59	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
60	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
61	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
62	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
63	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
64	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
65	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
66	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
67	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
68	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
69	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
70	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
71	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
72	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
73	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
74	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
75	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
76	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
77	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
78	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
79	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
80	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
81	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
82	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
83	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
84	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
85	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
86	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
87	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
88	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
89	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
90	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
91	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
92	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
93	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
94	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
95	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
96	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global

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49	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
50	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
51	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
52	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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96	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS

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	F	G	H	I	J
49	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	PROP	25099	073006751
50	CONVERTIBLES PRODUCT	CONVERTIBLES EUROPE	PROP	25099	073006751
51	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EDPP	51429	072008444
52	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	45989	072004F66
53	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46235	0710022Q1
54	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46235	0710022Q1
55	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46236	0710047X7
56	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	46236	0710047X7
57	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	47622	071002NP0
58	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR LONG-SHORT	47622	071002NP0
59	EQUITY STRATEGIES	EQUITIES STRATEGIES-EUR	EQTY STRAT EUR VOL ARB	51421	071002X95
60	EUROPE EXEC SVCS	EUROPE CASH	CONSUMERS	43093	078009339
61	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410	072004LW2
62	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410	077007250
63	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410	077007250
64	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH RETINA	51410	077007391
65	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA	51411	073001927
66	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA	51411	073001927
67	EUROPE EXEC SVCS	EUROPE CASH	EUR CASH SETINA	51411	073001927
68	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS	29548	071002711
69	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS	29548	071005JH6
70	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS	29548	072004CP7
71	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS	29548	072004CP7
72	EUROPE EXEC SVCS	EUROPE CASH	FINANCIALS	29548	072004CP7
73	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE	49015	071004915
74	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE	49015	071004949
75	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE	49015	0720036G6
76	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE	49015	0720036G6
77	EUROPE EXEC SVCS	EUROPE CASH	INSURANCE	49015	072004FV1
78	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FK0
79	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FK0
80	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FR5
81	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FR5
82	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FV6
83	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FX2
84	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FX2
85	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FX2
86	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002FX2
87	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002GB9
88	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	071002GB9
89	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	0720036S0
90	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	0720045N0
91	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004KG8
92	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R48
93	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R48
94	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R48
95	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004R48
96	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004XY5

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	K	L	M
49	CAP STR ARB	1BE272989	BE0933899800
50	CAP STR ARB	1DE527446	DE000A0GQN60
51	SWAP HEDGE	000987636	GB00B07V4P80
52	LT	000924522	GB0001625572
53	EQUITIES BOOK 1	011585577	CH0012221716
54	EQUITIES BOOK 1	080474455	DE0005552004
55	SECTOR PAIRS - SQR	001260509	FR0000125486
56	SECTOR PAIRS - SQR	881575104	GB0008847096
57	JIMY FUND/CAT	000911560	GB0002875804
58	JIMY FUND/CAT	881575104	GB0008847096
59	VOL DELTA EUCLID	004056727	FI0009000681
60	CONSUMER POD	881575104	GB0008847096
61	RETINA TRADING 6	881575104	GB0008847096
62	DIRECTIONAL 1	006632145	GB0008762899
63	DIRECTIONAL 1	011717451	GB00B1XZS820
64	SS FINS INS	001057363	GB0004082847
65	ANALYST STAT	001260509	FR0000125486
66	ANALYST STAT	001596949	GB0002162385
67	ANALYST STAT	881575104	GB0008847096
68	FINANCIALS FRONT	001806124	GB0005405286
69	FINANCIALS POD 3	001057363	GB0004082847
70	FINANCIALS UK	001596949	GB0002162385
71	FINANCIALS UK	001806124	GB0005405286
72	FINANCIALS UK	011208550	GB0005405286
73	INSURANCE FRONT	001596949	GB0002162385
74	INSURANCE PROP	001596949	GB0002162385
75	FCW FINANCIALS M	001596949	GB0002162385
76	FCW FINANCIALS M	018824013	DE0008404005
77	FIN INSURANCE FLO	001596949	GB0002162385
78	QUANT QT 1	037833100	US0378331005
79	QUANT QT 1	910581107	US91324P1021
80	QUANT QT 3	001260509	FR0000125486
81	QUANT QT 3	011208550	GB0005405286
82	QUANT QT 6	184502102	US1845021021
83	QUANT QT 8	001057363	GB0004082847
84	QUANT QT 8	001260509	FR0000125486
85	QUANT QT 8	011717451	GB00B1XZS820
86	QUANT QT 8	021026364	GB0031411001
87	QUANT QP 1	007274855	IE00B1GKF381
88	QUANT QP 1	009662586	IE00B1GKF381
89	EVENT EARNINGS EU	001260509	FR0000125486
90	CLIENT FAC RISK V6	001057363	GB0004082847
91	INVEST SYS UK	000987636	GB00B07V4P80
92	TACTICAL TRDG S6	001057363	GB0004082847
93	TACTICAL TRDG S6	001596949	GB0002162385
94	TACTICAL TRDG S6	002076164	IE0000590798
95	TACTICAL TRDG S6	011208550	GB0005405286
96	SHORT TERM MOMENTU	001596949	GB0002162385

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	N	O
49	FORTIS BANK SA/NV CNVBND#CASH FRN PERP	24,953,611
50	BAYER CAPITAL CORP B CONV BOND 6.625%01Jun09	165,285,625
51	COOKSON GROUP PLC ORD GBP 10.00GBP	51,642,819
52	CABLE & WIRELESS PLCORD GBP 25.00GBP	778,275
53	ABB LTD SHR CHF 2.50CHF	206,041
54	DEUTSCHE POST AG SHR 0.00DEM	352,765
55	VINCI SA SHR EUR 2.50EUR	50,869
56	TESCO PLC ORD GBP 5.00GBP	1,583,289
57	BRITISH AMERICAN TOBORD GBP 25.00GBP	804,221
58	TESCO PLC ORD GBP 5.00GBP	3,166,577
59	NOKIA OYJ SHR EUR 0.00EUR	732,107
60	TESCO PLC ORD GBP 5.00GBP	2,325,314
61	TESCO PLC ORD GBP 5.00GBP	1,601,876
62	BG GROUP PLC ORD GBP 10.00GBP	15,774
63	ANGLO AMERICAN PLC ORD USD 0.54GBP	167,738
64	STANDARD CHARTERED PORD USD 0.50GBP	596,979
65	VINCI SA SHR EUR 2.50EUR	3,599
66	AVIVA PLC ORD GBP 25.00GBP	23,509
67	TESCO PLC ORD GBP 5.00GBP	1,461,864
68	HSBC HOLDINGS PLC SHR USD 0.50HKD	86,969
69	STANDARD CHARTERED PORD USD 0.50GBP	778,553
70	AVIVA PLC ORD GBP 25.00GBP	953,001
71	HSBC HOLDINGS PLC SHR USD 0.50HKD	412,484
72	HSBC HOLDINGS PLC ORD USD 0.50GBP	12,820,857
73	AVIVA PLC ORD GBP 25.00GBP	6
74	AVIVA PLC ORD GBP 25.00GBP	162,010
75	AVIVA PLC ORD GBP 25.00GBP	238,250
76	ALLIANZ SE SHR EUR 0.00EUR	136,858
77	AVIVA PLC ORD GBP 25.00GBP	476,501
78	APPLE INC	956
79	UNITEDHEALTH GROUP ISHR USD 0.01USD	5,074
80	VINCI SA SHR EUR 2.50EUR	5,360
81	HSBC HOLDINGS PLC ORD USD 0.50GBP	141,868
82	CLEAR CHANNEL COMMUNICATIONS INC	2,671
83	STANDARD CHARTERED PORD USD 0.50GBP	16,895
84	VINCI SA SHR EUR 2.50EUR	1,071
85	ANGLO AMERICAN PLC ORD USD 0.54GBP	16,471
86	XSTRATA PLC ORD USD 0.50GBP	9,503
87	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	9,796,553
88	RYANAIR HOLDINGS PLCSHR EUR 0.00EUR	1,207,442
89	VINCI SA SHR EUR 2.50EUR	14,999
90	STANDARD CHARTERED PORD USD 0.50GBP	31,432
91	COOKSON GROUP PLC ORD GBP 10.00GBP	16,137
92	STANDARD CHARTERED PORD USD 0.50GBP	972,750
93	AVIVA PLC ORD GBP 25.00GBP	308,911
94	DRAGON OIL PLC ORD EUR 0.10GBP	235,922
95	HSBC HOLDINGS PLC ORD USD 0.50GBP	1,445,688
96	AVIVA PLC ORD GBP 25.00GBP	194,389

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LEHMAN BROTHERS HOLDINGS, INC.

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97	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
98	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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144	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global

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117	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
118	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
119	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
120	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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123	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
124	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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142	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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144	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS

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97	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072004XY5
98	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
99	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
100	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
101	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	072008592
102	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	073000978
103	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	074007899
104	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	074007899
105	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	074007899
106	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	077000941
107	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	077000941
108	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	077000941
109	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	077000941
110	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	077000941
111	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR EUROPE QUANT STRATEGIE	43466	079000063
112	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004B29
113	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
114	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
115	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
116	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
117	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
118	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
119	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
120	EUROPE EXEC SVCS	EUROPE QUANTITATIVE TRADING	EUR US SYSTEMATIC	51419	072004FB5
121	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	20135	071005D58
122	EUROPE EXEC SVCS	EVENT DRIVEN-EUROPE	EVENT DRIVEN EUR PROP	27173	071002CD9
123	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC	40131	0720099F2
124	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR ELECTRONIC	40131	0720099F2
125	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072003890
126	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072008196
127	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072008204
128	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072008204
129	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072008204
130	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072008204
131	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072008238
132	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072008238
133	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072008238
134	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072008238
135	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	072008238
136	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	078005493
137	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	078005493
138	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	078005493
139	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	078005493
140	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	078005493
141	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	078005493
142	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	078005493
143	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	078005493
144	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	078005493

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	K	L	M
97	SHORT TERM MOMENTU	011717451	GB00B1XZS820
98	EVENT MOMENTUM-PQS	000987636	GB00B07V4P80
99	EVENT MOMENTUM-PQS	007274855	IE00B1GKF381
100	EVENT MOMENTUM-PQS	011717451	GB00B1XZS820
101	EVENT MOMENTUM-PQS	021026364	GB0031411001
102	INVEST SYS US	910581107	US91324P1021
103	EVENT DIVIDEND	001057363	GB0004082847
104	EVENT DIVIDEND	001596949	GB0002162385
105	EVENT DIVIDEND	011717451	GB00B1XZS820
106	EVENT MOMENTUM II	000987636	GB00B07V4P80
107	EVENT MOMENTUM II	001057363	GB0004082847
108	EVENT MOMENTUM II	007274855	IE00B1GKF381
109	EVENT MOMENTUM II	011717451	GB00B1XZS820
110	EVENT MOMENTUM II	021026364	GB0031411001
111	INTRADAY CLOSE REV	007274855	IE00B1GKF381
112	QAS STOCK POS A	011717451	GB00B1XZS820
113	QDS STOCK POS D	000987636	GB00B07V4P80
114	QDS STOCK POS D	001057363	GB0004082847
115	QDS STOCK POS D	001596949	GB0002162385
116	QDS STOCK POS D	002076164	IE0000590798
117	QDS STOCK POS D	006632145	GB0008762899
118	QDS STOCK POS D	011208550	GB0005405286
119	QDS STOCK POS D	011717451	GB00B1XZS820
120	QDS STOCK POS D	021026364	GB0031411001
121	DAV1	021026364	GB0031411001
122	GIOVANNI RIVANO	007274855	IE00B1GKF381
123	EUROCLEAR CONV TRD	006632145	GB0008762899
124	EUROCLEAR CONV TRD	011208550	GB0005405286
125	VWAP STOP CLIENT	000987636	GB00B07V4P80
126	AGENCY AMERICA CLI	021026364	GB0031411001
127	AGENCY EUROPE CLIE	001260509	FR0000125486
128	AGENCY EUROPE CLIE	009662586	IE00B1GKF381
129	AGENCY EUROPE CLIE	018824013	DE0008404005
130	AGENCY EUROPE CLIE	881575104	GB0008847096
131	AGENCY JAPAN CLIEN	001057363	GB0004082847
132	AGENCY JAPAN CLIEN	001260509	FR0000125486
133	AGENCY JAPAN CLIEN	006632145	GB0008762899
134	AGENCY JAPAN CLIEN	011208550	GB0005405286
135	AGENCY JAPAN CLIEN	018824013	DE0008404005
136	GUARANTEED VWAP	001057363	GB0004082847
137	GUARANTEED VWAP	001260509	FR0000125486
138	GUARANTEED VWAP	001596949	GB0002162385
139	GUARANTEED VWAP	006632145	GB0008762899
140	GUARANTEED VWAP	011208550	GB0005405286
141	GUARANTEED VWAP	011717451	GB00B1XZS820
142	GUARANTEED VWAP	018824013	DE0008404005
143	GUARANTEED VWAP	021026364	GB0031411001
144	GUARANTEED VWAP	1IE846290	IE00B1RR8406

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	N	O
97	ANGLO AMERICAN PLC ORD USD 0.54GBP	810,701
98	COOKSON GROUP PLC ORD GBP 10.00GBP	11,192
99	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	76,305
100	ANGLO AMERICAN PLC ORD USD 0.54GBP	18,868
101	XSTRATA PLC ORD USD 0.50GBP	82,716
102	UNITEDHEALTH GROUP ISHR USD 0.01USD	25,371
103	STANDARD CHARTERED PORD USD 0.50GBP	271,194
104	AVIVA PLC ORD GBP 25.00GBP	84,350
105	ANGLO AMERICAN PLC ORD USD 0.54GBP	105,592
106	COOKSON GROUP PLC ORD GBP 10.00GBP	4,186
107	STANDARD CHARTERED PORD USD 0.50GBP	28,436
108	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	47,121
109	ANGLO AMERICAN PLC ORD USD 0.54GBP	27,119
110	XSTRATA PLC ORD USD 0.50GBP	12,116
111	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	125,626
112	ANGLO AMERICAN PLC ORD USD 0.54GBP	70,966
113	COOKSON GROUP PLC ORD GBP 10.00GBP	26,976
114	STANDARD CHARTERED PORD USD 0.50GBP	270,890
115	AVIVA PLC ORD GBP 25.00GBP	120,088
116	DRAGON OIL PLC ORD EUR 0.10GBP	5,834
117	BG GROUP PLC ORD GBP 10.00GBP	7,372
118	HSBC HOLDINGS PLC ORD USD 0.50GBP	81,736
119	ANGLO AMERICAN PLC ORD USD 0.54GBP	196,613
120	XSTRATA PLC ORD USD 0.50GBP	231,860
121	XSTRATA PLC ORD USD 0.50GBP	232,742
122	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	1,873,823
123	BG GROUP PLC ORD GBP 10.00GBP	83,649
124	HSBC HOLDINGS PLC ORD USD 0.50GBP	1,606,665
125	COOKSON GROUP PLC ORD GBP 10.00GBP	153,986
126	XSTRATA PLC ORD USD 0.50GBP	780,776
127	VINCI SA SHR EUR 2.50EUR	356
128	RYANAIR HOLDINGS PLCSHR EUR 0.00EUR	1,790,911
129	ALLIANZ SE SHR EUR 0.00EUR	5,763
130	TESCO PLC ORD GBP 5.00GBP	3,610
131	STANDARD CHARTERED PORD USD 0.50GBP	56,141
132	VINCI SA SHR EUR 2.50EUR	3,815
133	BG GROUP PLC ORD GBP 10.00GBP	4,292
134	HSBC HOLDINGS PLC ORD USD 0.50GBP	209,879
135	ALLIANZ SE SHR EUR 0.00EUR	6,720
136	STANDARD CHARTERED PORD USD 0.50GBP	164,049
137	VINCI SA SHR EUR 2.50EUR	2,877
138	AVIVA PLC ORD GBP 25.00GBP	25,552
139	BG GROUP PLC ORD GBP 10.00GBP	10,157
140	HSBC HOLDINGS PLC ORD USD 0.50GBP	573,005
141	ANGLO AMERICAN PLC ORD USD 0.54GBP	3,960
142	ALLIANZ SE SHR EUR 0.00EUR	17,598
143	XSTRATA PLC ORD USD 0.50GBP	246,604
144	SMURFIT KAPPA GROUP SHR EUR 0.00EUR	9,416

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145	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
146	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
147	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
148	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
149	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
150	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
151	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
152	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
153	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
154	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
155	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
156	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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158	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
159	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
160	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
161	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
162	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
163	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
164	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
165	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
166	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
167	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
168	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
169	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
170	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
171	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
172	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
173	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
174	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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185	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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187	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
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189	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
190	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
191	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
192	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global

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145	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
146	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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145	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR FACILITATION WOR	24719	078005493
146	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING	24751	071004816
147	EUROPE EXEC SVCS	PORTFOLIO EUROPE	PORT EUR PROP TRADING	24751	076002864
148	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
149	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
150	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
151	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
152	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
153	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
154	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
155	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
156	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
157	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
158	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
159	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	46109	0720040M7
160	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	47450	076006352
161	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	47451	0720034H6
162	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	DELTA1	47451	0720034H6
163	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46121	071000459
164	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46122	078009586
165	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46186	071000475
166	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46187	077009413
167	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46190	071000483
168	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46191	077000933
169	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	46191	077000933
170	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	47455	076006485
171	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	47456	077000909
172	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	47470	077002947
173	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	47480	071000905
174	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	47480	071000905
175	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49864	0710025Q8
176	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49865	0710025R6
177	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49869	0710025W5
178	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49872	0710025Z8
179	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49873	0710026B0
180	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49873	0710026B0
181	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49874	0710026C8
182	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49875	0710026D6
183	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49875	0710026D6
184	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49877	0710026G9
185	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49878	0710026H7
186	VOLATILITY EUROPE	FLOW VOLATILITY EUROPE	SINGLE STOCK	49878	0710026H7
187	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW	46181	0710008G1
188	VOLATILITY EUROPE	INDEX VOLATILITY EUROPE	STRUCTURED FLOW	46181	0710008G1
189	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	DIVIDENDS	46132	077008852
190	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	DIVIDENDS	46133	072006539
191	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	DIVIDENDS	46133	072006539
192	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	EMG STRUCTURED EUROPE	42792	0760062Z7

	K	L	M
145	GUARANTEED VWAP	881575104	GB0008847096
146	PROPRIETORY RISK 3	001596949	GB0002162385
147	PROPRIETORY RISK	007274855	IE00B1GKF381
148	AMM DOT LBIE	000911560	GB0002875804
149	AMM DOT LBIE	001040971	GB00B019KW72
150	AMM DOT LBIE	001057363	GB0004082847
151	AMM DOT LBIE	001596949	GB0002162385
152	AMM DOT LBIE	004056727	FI0009000681
153	AMM DOT LBIE	011208550	GB0005405286
154	AMM DOT LBIE	011585577	CH0012221716
155	AMM DOT LBIE	018824013	DE0008404005
156	AMM DOT LBIE	080474455	DE0005552004
157	AMM DOT LBIE	1IE846290	IE00B1RR8406
158	AMM DOT LBIE	377327333	GB0009252882
159	AMM DOT LBIE	881575104	GB0008847096
160	DELTA 1 INDEX BOOK	011585577	CH0012221716
161	DELTA 1 INDEX ARB	001057363	GB0004082847
162	DELTA 1 INDEX ARB	377327333	GB0009252882
163	CYCLICAL SECTOR	881575104	GB0008847096
164	CYCLICAL SECTOR	881575104	GB0008847096
165	PHARMA/CHEMICAL	881575104	GB0008847096
166	PHARMA/CHEMICAL	001040971	GB00B019KW72
167	FINANCE/INSURANCE	018824013	DE0008404005
168	FINANCE/INSURANCE	001596949	GB0002162385
169	FINANCE/INSURANCE	021026364	GB0031411001
170	TECHNOLOGY SECTOR	011601424	FI0009000681
171	TECHNOLOGY SECTOR	004056727	FI0009000681
172	LBF WLD EURO INDX	004056727	FI0009000681
173	WLD SECTOR BSKTS	004056727	FI0009000681
174	WLD SECTOR BSKTS	018824013	DE0008404005
175	L-CG_FRONT	011585577	CH0012221716
176	L-TEK_FRONT	004056727	FI0009000681
177	L-KNK_FRONT	001057363	GB0004082847
178	L-FRM_FRONT	377327333	GB0009252882
179	L-RET_FRONT	001040971	GB00B019KW72
180	L-RET_FRONT	881575104	GB0008847096
181	L-IND_FRONT	080474455	DE0005552004
182	L-INS_FRONT	001596949	GB0002162385
183	L-INS_FRONT	018824013	DE0008404005
184	L-ERG_FRONT	021026364	GB0031411001
185	L-ADV_FRONT	011585577	CH0012221716
186	L-ADV_FRONT	080474455	DE0005552004
187	EXOTICS INDEX VOL	001260509	FR0000125486
188	EXOTICS INDEX VOL	004056727	FI0009000681
189	DIVIDEND STRATEGY	004056727	FI0009000681
190	DIVD STR	000924522	GB0001625572
191	DIVD STR	011208550	GB0005405286
192	L-SAFLBF	001290592	GB00B1XZS820

	N	O
145	TESCO PLC ORD GBP 5.00GBP	13,285
146	AVIVA PLC ORD GBP 25.00GBP	57,180
147	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	890,562
148	BRITISH AMERICAN TOBORD GBP 25.00GBP	375,888
149	J SAINSBURY PLC ORD GBP 28.57GBP	97,936
150	STANDARD CHARTERED PORD USD 0.50GBP	9,494,171
151	AVIVA PLC ORD GBP 25.00GBP	501,498
152	NOKIA OYJ SHR EUR 0.00EUR	857,391
153	HSBC HOLDINGS PLC ORD USD 0.50GBP	12,832,759
154	ABB LTD SHR CHF 2.50CHF	474,659
155	ALLIANZ SE SHR EUR 0.00EUR	632,900
156	DEUTSCHE POST AG SHR 0.00DEM	1,633,604
157	SMURFIT KAPPA GROUP SHR EUR 0.00EUR	32,584
158	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	1,440,955
159	TESCO PLC ORD GBP 5.00GBP	2,104,223
160	ABB LTD SHR CHF 2.50CHF	733,279
161	STANDARD CHARTERED PORD USD 0.50GBP	62,667
162	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	347,197
163	TESCO PLC ORD GBP 5.00GBP	2,117,986
164	TESCO PLC ORD GBP 5.00GBP	1,821,467
165	TESCO PLC ORD GBP 5.00GBP	232,978
166	J SAINSBURY PLC ORD GBP 28.57GBP	34,060
167	ALLIANZ SE SHR EUR 0.00EUR	403,070
168	AVIVA PLC ORD GBP 25.00GBP	1,060,478
169	XSTRATA PLC ORD USD 0.50GBP	1,284,800
170	NOKIA OYJ SHR EUR 0.00EUR	57
171	NOKIA OYJ SHR EUR 0.00EUR	578,819
172	NOKIA OYJ SHR EUR 0.00EUR	1,418
173	NOKIA OYJ SHR EUR 0.00EUR	1,936,148
174	ALLIANZ SE SHR EUR 0.00EUR	37,702
175	ABB LTD SHR CHF 2.50CHF	3,248,998
176	NOKIA OYJ SHR EUR 0.00EUR	44,682,279
177	STANDARD CHARTERED PORD USD 0.50GBP	413,951
178	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	78,029
179	J SAINSBURY PLC ORD GBP 28.57GBP	4,430,932
180	TESCO PLC ORD GBP 5.00GBP	1,054,227
181	DEUTSCHE POST AG SHR 0.00DEM	14,575,051
182	AVIVA PLC ORD GBP 25.00GBP	389,624
183	ALLIANZ SE SHR EUR 0.00EUR	4,360,158
184	XSTRATA PLC ORD USD 0.50GBP	41,488,243
185	ABB LTD SHR CHF 2.50CHF	84,817
186	DEUTSCHE POST AG SHR 0.00DEM	27,310
187	VINCI SA SHR EUR 2.50EUR	65,019
188	NOKIA OYJ SHR EUR 0.00EUR	5,871,678
189	NOKIA OYJ SHR EUR 0.00EUR	15,515,286
190	CABLE & WIRELESS PLCORD GBP 25.00GBP	1,018,550
191	HSBC HOLDINGS PLC ORD USD 0.50GBP	5,220,418
192	ANGLO AMERICAN PLC SHR USD 0.54ZAR	1,637,970

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	P	Q
145	0183	Governments
146	0183	Governments
147	0183	Governments
148	0183	Governments
149	0183	Governments
150	0183	Governments
151	0183	Governments
152	0183	Governments
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160	0061	Governments
161	0183	Governments
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165	0061	Governments
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187	0061	Governments
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189	0061	Governments
190	0183	Governments
191	0183	Governments
192	0061	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

	C	D	E
193	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
194	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
195	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
196	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
197	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
198	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
199	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
200	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
201	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
202	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
203	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
204	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
205	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
206	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
207	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
208	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
209	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
210	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
211	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
212	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
213	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
214	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
215	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
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217	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
218	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
219	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
220	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
221	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
222	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
223	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
224	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
225	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
226	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
227	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
228	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
229	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
230	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
231	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
232	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
233	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
234	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
235	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
236	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
237	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
238	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
239	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
240	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
193	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK	46933	072002850
194	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK	46933	072002850
195	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	STRUCTURED RISK	46933	072002850
196	VOLATILITY EUROPE	RISK VOLATILITY EUROPE	VOL ARBITRAGE	50841	071000SR5
197	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003	074003070
198	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003	074003070
199	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003	074003070
200	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003	074003070
201	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003	074003070
202	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003	074003070
203	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003	074003070
204	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117	071000731
205	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117	071000731
206	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118	076008291
207	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118	076008291
208	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118	076008291
209	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118	076008291
210	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118	076008291
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213	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46118	076008291
214	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46168	077001253
215	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46168	077001253
216	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46169	076007335
217	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46169	076007335
218	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46169	076007335
219	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46169	076007335
220	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46169	076007335
221	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46169	076007335
222	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46169	076007335
223	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46169	076007335
224	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46177	071000848
225	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46179	071002216
226	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47573	071002CH0
227	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47573	071002CH0
228	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	47574	071000QK2
229	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844	071000Q71
230	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48844	071000Q71
231	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48849	071002V55
232	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48849	071002V55
233	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	48849	071002V55
234	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	071002FM6
235	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	071002FM6
236	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	071002FM6
237	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	071002FM6
238	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	078009560
239	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	078009560
240	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	078009560

	K	L	M
193	VOL DK IND HDGE	001260509	FR0000125486
194	VOL DK IND HDGE	018824013	DE0008404005
195	VOL DK IND HDGE	1DE663720	XS0264319137
196	L-ID1LBF	001260509	FR0000125486
197	HFR LBF	006632145	GB0008762899
198	HFR LBF	011208550	GB0005405286
199	HFR LBF	011585577	CH0012221716
200	HFR LBF	018824013	DE0008404005
201	HFR LBF	021026364	GB0031411001
202	HFR LBF	037833100	US0378331005
203	HFR LBF	881575104	GB0008847096
204	LBF CERT	011585577	CH0012221716
205	LBF CERT	080474455	DE0005552004
206	SWP BKT STK JV001	000924522	GB0001625572
207	SWP BKT STK JV001	001040971	GB00B019KW72
208	SWP BKT STK JV001	001057363	GB0004082847
209	SWP BKT STK JV001	001596949	GB0002162385
210	SWP BKT STK JV001	006632145	GB0008762899
211	SWP BKT STK JV001	011717451	GB00B1XZS820
212	SWP BKT STK JV001	021026364	GB0031411001
213	SWP BKT STK JV001	881575104	GB0008847096
214	EXOTICS	011585577	CH0012221716
215	EXOTICS	037833100	US0378331005
216	GBP/ITL EXO STOCK	000924522	GB0001625572
217	GBP/ITL EXO STOCK	001040971	GB00B019KW72
218	GBP/ITL EXO STOCK	001057363	GB0004082847
219	GBP/ITL EXO STOCK	001596949	GB0002162385
220	GBP/ITL EXO STOCK	006632145	GB0008762899
221	GBP/ITL EXO STOCK	011717451	GB00B1XZS820
222	GBP/ITL EXO STOCK	021026364	GB0031411001
223	GBP/ITL EXO STOCK	1GB265761	GB0033551168
224	EXOTICS SECTOR	011585577	CH0012221716
225	EXOTICS SECTOR	000924522	GB0001625572
226	L-SWXLBIE	000924522	GB0001625572
227	L-SWXLBIE	881575104	GB0008847096
228	L-SWXLBF	011585577	CH0012221716
229	L-EMELBF	037833100	US0378331005
230	L-EMELBF	910581107	US91324P1021
231	L-EMELBIE	000924522	GB0001625572
232	L-EMELBIE	006632145	GB0008762899
233	L-EMELBIE	011717451	GB00B1XZS820
234	L-EEWLBIE	001596949	GB0002162385
235	L-EEWLBIE	011208550	GB0005405286
236	L-EEWLBIE	021026364	GB0031411001
237	L-EEWLBIE	881575104	GB0008847096
238	EXOTICS LONG TERM	001596949	GB0002162385
239	EXOTICS LONG TERM	006632145	GB0008762899
240	EXOTICS LONG TERM	011208550	GB0005405286

	N	O
193	VINCI SA SHR EUR 2.50EUR	2,012,657
194	ALLIANZ SE SHR EUR 0.00EUR	72,420,412
195	FIGARO FINANCE LTD CNVBND#VAL 3.875%18Sep09	232,303,712
196	VINCI SA SHR EUR 2.50EUR	32,715
197	BG GROUP PLC ORD GBP 10.00GBP	3,256
198	HSBC HOLDINGS PLC ORD USD 0.50GBP	671,557
199	ABB LTD SHR CHF 2.50CHF	13,634
200	ALLIANZ SE SHR EUR 0.00EUR	14,374
201	XSTRATA PLC ORD USD 0.50GBP	125,187
202	APPLE INC	39,771
203	TESCO PLC ORD GBP 5.00GBP	242,477
204	ABB LTD SHR CHF 2.50CHF	10,180
205	DEUTSCHE POST AG SHR 0.00DEM	503,142
206	CABLE & WIRELESS PLCORD GBP 25.00GBP	57,277
207	J SAINSBURY PLC ORD GBP 28.57GBP	26,513
208	STANDARD CHARTERED PORD USD 0.50GBP	380,724
209	AVIVA PLC ORD GBP 25.00GBP	54,763
210	BG GROUP PLC ORD GBP 10.00GBP	15,786
211	ANGLO AMERICAN PLC ORD USD 0.54GBP	1,247,631
212	XSTRATA PLC ORD USD 0.50GBP	554,569
213	TESCO PLC ORD GBP 5.00GBP	3,104,233
214	ABB LTD SHR CHF 2.50CHF	1,170
215	APPLE INC	914
216	CABLE & WIRELESS PLCORD GBP 25.00GBP	2,459
217	J SAINSBURY PLC ORD GBP 28.57GBP	220
218	STANDARD CHARTERED PORD USD 0.50GBP	2,492
219	AVIVA PLC ORD GBP 25.00GBP	456
220	BG GROUP PLC ORD GBP 10.00GBP	674
221	ANGLO AMERICAN PLC ORD USD 0.54GBP	13,804
222	XSTRATA PLC ORD USD 0.50GBP	527
223	CLIMATE EXCHANGE PLCORD GBP 1.00GBP	501,464
224	ABB LTD SHR CHF 2.50CHF	999,806
225	CABLE & WIRELESS PLCORD GBP 25.00GBP	1,378,448
226	CABLE & WIRELESS PLCORD GBP 25.00GBP	12,395
227	TESCO PLC ORD GBP 5.00GBP	148,349
228	ABB LTD SHR CHF 2.50CHF	836,481
229	APPLE INC	9,588
230	UNITEDHEALTH GROUP ISHR USD 0.01USD	818
231	CABLE & WIRELESS PLCORD GBP 25.00GBP	24,729
232	BG GROUP PLC ORD GBP 10.00GBP	6,181
233	ANGLO AMERICAN PLC ORD USD 0.54GBP	290,991
234	AVIVA PLC ORD GBP 25.00GBP	229
235	HSBC HOLDINGS PLC ORD USD 0.50GBP	4,440,145
236	XSTRATA PLC ORD USD 0.50GBP	337,916
237	TESCO PLC ORD GBP 5.00GBP	2,821,810
238	AVIVA PLC ORD GBP 25.00GBP	28,201
239	BG GROUP PLC ORD GBP 10.00GBP	5,210
240	HSBC HOLDINGS PLC ORD USD 0.50GBP	2,859,717

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	P	Q
193	0061	Governments
194	0061	Governments
195	0061	Corporates
196	0061	Governments
197	0061	Governments
198	0061	Governments
199	0061	Governments
200	0061	Governments
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LEHMAN BROTHERS HOLDINGS, INC.

	A		B
241	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
242	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
243	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
244	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
245	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
246	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
247	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
248	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
249	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
250	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
251	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
252	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
253	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
254	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
255	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
256	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
257	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
258	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
259	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
260	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
261	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
262	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
263	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
264	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
265	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
266	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
267	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
268	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
269	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
270	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
271	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
272	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
273	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
274	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
275	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
276	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
277	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
278	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
279	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
280	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
281	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
282	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
283	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
284	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
285	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
286	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
287	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
288	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global

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LEHMAN BROTHERS HOLDINGS, INC.

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	C	D	E
241	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
242	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
243	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
244	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
245	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
246	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
247	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
248	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
249	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
250	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
251	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
252	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
253	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
254	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
255	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
256	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
257	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
258	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
259	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
260	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
261	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
262	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
263	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
264	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
265	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
266	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
267	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
268	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
269	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
270	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
271	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
272	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
273	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
274	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
275	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
276	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
277	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
278	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
279	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
280	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
281	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
282	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
283	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
284	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
285	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
286	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
287	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
288	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS

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LEHMAN BROTHERS HOLDINGS, INC.

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	F	G	H	I	J
241	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	078009560
242	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24035	078009560
243	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
244	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
245	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
246	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
247	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
248	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
249	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	071000QQ9
250	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	076006303
251	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	076006303
252	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	076006303
253	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	24245	076006303
254	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46149	072004L10
255	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46149	072004L10
256	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46149	072004L10
257	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46161	0710005L3
258	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46161	0710005L3
259	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
260	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
261	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
262	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
263	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
264	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
265	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46162	072004VD3
266	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174	077005890
267	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46174	077005890
268	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46175	073001752
269	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46175	073001752
270	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46175	073001752
271	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46175	073001752
272	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	47981	071000QM8
273	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	47981	071000QM8
274	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	47981	071000QM8
275	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	47981	071000QM8
276	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	47981	071000QM8
277	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48593	0760061N5
278	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48594	0760061P0
279	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48594	0760061P0
280	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48594	0760061P0
281	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48595	0710028L6
282	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48595	0710028L6
283	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48595	0710028L6
284	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48595	0710028L6
285	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48595	0710028L6
286	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48596	0760061L9
287	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48596	0760061L9
288	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48596	0760061L9

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	K	L	M
241	EXOTICS LONG TERM	021026364	GB0031411001
242	EXOTICS LONG TERM	377327333	GB0009252882
243	L-EEWLBF	000655894	CH0012221716
244	L-EEWLBF	001806124	GB0005405286
245	L-EEWLBF	006632145	GB0008762899
246	L-EEWLBF	009437294	DE0008404005
247	L-EEWLBF	018824013	DE0008404005
248	L-EEWLBF	021096573	GB0031411001
249	L-EEWLBF	080474455	DE0005552004
250	EXOTICS LONG TERM	018824013	DE0008404005
251	EXOTICS LONG TERM	021096573	GB0031411001
252	EXOTICS LONG TERM	037833100	US0378331005
253	EXOTICS LONG TERM	080474455	DE0005552004
254	EXOTICS INDEX FWDS	006632145	GB0008762899
255	EXOTICS INDEX FWDS	011717451	GB00B1XZS820
256	EXOTICS INDEX FWDS	377327333	GB0009252882
257	EXOTSINLEST2	001806124	GB0005405286
258	EXOTSINLEST2	018824013	DE0008404005
259	EXOTSINGLEST2	001057363	GB0004082847
260	EXOTSINGLEST2	001596949	GB0002162385
261	EXOTSINGLEST2	011208550	GB0005405286
262	EXOTSINGLEST2	011717451	GB00B1XZS820
263	EXOTSINGLEST2	021026364	GB0031411001
264	EXOTSINGLEST2	377327333	GB0009252882
265	EXOTSINGLEST2	881575104	GB0008847096
266	EXOTIC 2 LBF	011585577	CH0012221716
267	EXOTIC 2 LBF	018824013	DE0008404005
268	EXOTIC 2	001057363	GB0004082847
269	EXOTIC 2	006632145	GB0008762899
270	EXOTIC 2	011717451	GB00B1XZS820
271	EXOTIC 2	377327333	GB0009252882
272	L-EXHLBF	001806124	GB0005405286
273	L-EXHLBF	011585577	CH0012221716
274	L-EXHLBF	018824013	DE0008404005
275	L-EXHLBF	037833100	US0378331005
276	L-EXHLBF	080474455	DE0005552004
277	L-EX3LBF	001806124	GB0005405286
278	L-EX4LBF	000655894	CH0012221716
279	L-EX4LBF	011585577	CH0012221716
280	L-EX4LBF	080474455	DE0005552004
281	L-EX1LBIE	001057363	GB0004082847
282	L-EX1LBIE	011208550	GB0005405286
283	L-EX1LBIE	021026364	GB0031411001
284	L-EX1LBIE	1GB846958	IE00B1RR8406
285	L-EX1LBIE	881575104	GB0008847096
286	L-EX1LBF	011585577	CH0012221716
287	L-EX1LBF	037833100	US0378331005
288	L-EX1LBF	080474455	DE0005552004

	N	O
241	XSTRATA PLC ORD USD 0.50GBP	121
242	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	6,627
243	ABB LTD SHR CHF 2.50SEK	1
244	HSBC HOLDINGS PLC SHR USD 0.50HKD	12,952
245	BG GROUP PLC ORD GBP 10.00GBP	319
246	ALLIANZ SE SHR EUR 0.00EUR	2,412
247	ALLIANZ SE SHR EUR 0.00EUR	1,629
248	XSTRATA PLC SHR USD 0.50CHF	40,268
249	DEUTSCHE POST AG SHR 0.00DEM	25,543
250	ALLIANZ SE SHR EUR 0.00EUR	39,552
251	XSTRATA PLC SHR USD 0.50CHF	7,108
252	APPLE INC	7,486
253	DEUTSCHE POST AG SHR 0.00DEM	1,633
254	BG GROUP PLC ORD GBP 10.00GBP	239
255	ANGLO AMERICAN PLC ORD USD 0.54GBP	6,019
256	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	82
257	HSBC HOLDINGS PLC SHR USD 0.50HKD	1,877,712
258	ALLIANZ SE SHR EUR 0.00EUR	71,060
259	STANDARD CHARTERED PORD USD 0.50GBP	3,002,361
260	AVIVA PLC ORD GBP 25.00GBP	37,134
261	HSBC HOLDINGS PLC ORD USD 0.50GBP	6,281,636
262	ANGLO AMERICAN PLC ORD USD 0.54GBP	2,897,699
263	XSTRATA PLC ORD USD 0.50GBP	36,906
264	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	3,474
265	TESCO PLC ORD GBP 5.00GBP	537,001
266	ABB LTD SHR CHF 2.50CHF	169,788
267	ALLIANZ SE SHR EUR 0.00EUR	37,980
268	STANDARD CHARTERED PORD USD 0.50GBP	523,429
269	BG GROUP PLC ORD GBP 10.00GBP	794
270	ANGLO AMERICAN PLC ORD USD 0.54GBP	3,629,678
271	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	104,240
272	HSBC HOLDINGS PLC SHR USD 0.50HKD	6,125
273	ABB LTD SHR CHF 2.50CHF	51
274	ALLIANZ SE SHR EUR 0.00EUR	57,926
275	APPLE INC	1,754
276	DEUTSCHE POST AG SHR 0.00DEM	55,946
277	HSBC HOLDINGS PLC SHR USD 0.50HKD	5
278	ABB LTD SHR CHF 2.50SEK	96
279	ABB LTD SHR CHF 2.50CHF	107,041
280	DEUTSCHE POST AG SHR 0.00DEM	481,329
281	STANDARD CHARTERED PORD USD 0.50GBP	444,748
282	HSBC HOLDINGS PLC ORD USD 0.50GBP	5,453,814
283	XSTRATA PLC ORD USD 0.50GBP	389,953
284	SMURFIT KAPPA GROUP ORD EUR 0.00EUR	2,854,487
285	TESCO PLC ORD GBP 5.00GBP	165,633
286	ABB LTD SHR CHF 2.50CHF	225,050
287	APPLE INC	12,929
288	DEUTSCHE POST AG SHR 0.00DEM	140,247

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241	0183	Governments
242	0183	Governments
243	0061	Governments
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285	0183	Governments
286	0061	Governments
287	0061	Governments
288	0061	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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289	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
290	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
291	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
292	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
293	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
294	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
295	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
296	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
297	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
298	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
299	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
300	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
301	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
302	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
303	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
304	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
305	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
306	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
307	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
308	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
309	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
310	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
311	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
312	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
313	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
314	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
315	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
316	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
317	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
318	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
319	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
320	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
321	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
322	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
323	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
324	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
325	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
326	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
327	TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
328	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
329	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
330	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
331	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
332	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
333	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
334	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
335	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
336	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America

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289	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
290	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
291	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
292	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
293	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
294	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
295	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
296	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
297	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
298	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
299	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
300	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
301	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
302	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
303	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
304	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
305	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
306	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
307	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
308	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
309	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
310	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
311	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
312	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
313	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
314	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
315	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	ITS
316	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
317	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
318	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
319	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
320	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
321	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
322	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
323	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
324	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
325	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
326	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
327	SUM-EQUITIES	SUM EUROPE AND THE MIDDLE EAST	TMS
328	SUM-FIXED INCOME	SUM AMERICAS	ITS
329	SUM-FIXED INCOME	SUM AMERICAS	ITS
330	SUM-FIXED INCOME	SUM AMERICAS	ITS
331	SUM-FIXED INCOME	SUM AMERICAS	ITS
332	SUM-FIXED INCOME	SUM AMERICAS	ITS
333	SUM-FIXED INCOME	SUM AMERICAS	ITS
334	SUM-FIXED INCOME	SUM AMERICAS	ITS
335	SUM-FIXED INCOME	SUM AMERICAS	ITS
336	SUM-FIXED INCOME	SUM AMERICAS	ITS

	F	G	H	I	J
289	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48623	071002D14
290	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48623	071002D14
291	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48623	071002D14
292	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48623	071002D14
293	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48623	071002D14
294	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
295	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
296	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
297	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48996	0760061H8
298	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
299	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
300	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
301	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
302	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
303	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
304	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
305	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
306	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	48997	0710028D4
307	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49300	0710028P7
308	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49300	0710028P7
309	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49300	0710028P7
310	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49301	0710028M4
311	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49301	0710028M4
312	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49301	0710028M4
313	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49301	0710028M4
314	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49301	0710028M4
315	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49303	0710028N2
316	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	FUNDS	50003	95121810
317	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46117	95125150
318	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46170	95121587
319	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	46180	95121578
320	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	50065	95121712
321	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	INDEX EXOTICS	50065	95121712
322	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	43191	95121711
323	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	43191	95121720
324	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	46163	95126107
325	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49151	95121850
326	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49152	95121853
327	VOLATILITY EUROPE	STRUCTURED VOL EUROPE	SINGLE STOCK EXOTICS	49152	95121853
328	CDO	CDO AMERICAS	CDO CLO PRIMARY US	23526	07200CQR0
329	CDO	CDO AMERICAS	CDO CLO PRIMARY US	23526	07200CQR0
330	CDO	CDO AMERICAS	CDO CLO SECONDARY US	22273	074006974
331	CDO	CDO AMERICAS	CDO CLO SECONDARY US	22273	078009982
332	CDO	CDO AMERICAS	CDO CLO SECONDARY US	22273	078009982
333	CDO	CDO AMERICAS	CDO CLO SECONDARY US	22273	078009982
334	CDO	CDO LATAM US	CDO EM STRUCTURED PRODUCTS US	51162	073008286
335	CDO	CDO PROP-HY US	CDO PROP US	45067	077005486
336	CDO	CDO PROP-HY US	CDO PROP US	45067	077005486

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289	L-EXHLBIE	001057363	GB0004082847
290	L-EXHLBIE	011208550	GB0005405286
291	L-EXHLBIE	011717451	GB00B1XZS820
292	L-EXHLBIE	377327333	GB0009252882
293	L-EXHLBIE	881575104	GB0008847096
294	L-EXZLBF	011585577	CH0012221716
295	L-EXZLBF	018824013	DE0008404005
296	L-EXZLBF	037833100	US0378331005
297	L-EXZLBF	080474455	DE0005552004
298	L-EXZLBIE	001040971	GB00B019KW72
299	L-EXZLBIE	001057363	GB0004082847
300	L-EXZLBIE	001596949	GB0002162385
301	L-EXZLBIE	006632145	GB0008762899
302	L-EXZLBIE	011208550	GB0005405286
303	L-EXZLBIE	011717451	GB00B1XZS820
304	L-EXZLBIE	021026364	GB0031411001
305	L-EXZLBIE	377327333	GB0009252882
306	L-EXZLBIE	881575104	GB0008847096
307	L-EX4LBIE	011208550	GB0005405286
308	L-EX4LBIE	011717451	GB00B1XZS820
309	L-EX4LBIE	881575104	GB0008847096
310	L-EX2LBIE	001057363	GB0004082847
311	L-EX2LBIE	011208550	GB0005405286
312	L-EX2LBIE	021026364	GB0031411001
313	L-EX2LBIE	377327333	GB0009252882
314	L-EX2LBIE	881575104	GB0008847096
315	L-EX3LBIE	011208550	GB0005405286
316	LBF	U0016940	US91324P1021
317	TUEV CERTIFICATES	U0016940	US91324P1021
318	LBSF	U0016940	US91324P1021
319	LBSF	A6031090	US0378331005
320	L-SWXLBSF	A6031090	US0378331005
321	L-SWXLBSF	U0016940	US91324P1021
322	L-EXNLBSF	U0016940	US91324P1021
323	L-EEWLBSF	U0016940	US91324P1021
324	LBSF	A6031090	US0378331005
325	L-EX1LBSF	A6031090	US0378331005
326	L-EX4LBSF	A6031090	US0378331005
327	L-EX4LBSF	U0016940	US91324P1021
328	CDOPM LBI 23526	1KY027134	USG54887AA54
329	CDOPM LBI 23526	1US109366	USG3960RAC90
330	AM CLO	1KY753549	USG4935UAA63
331	CDO SECONDARY 2	1KY284461	USG0693PAC35
332	CDO SECONDARY 2	1US874928	USG7860DAC23
333	CDO SECONDARY 2	1US874993	USG7860DAE88
334	CRD EMG BASKET	1GR011010	XS0168854874
335	SECONDARY CDO EMG	03955RAG4	US03955RAG48
336	SECONDARY CDO EMG	1KY075125	USG84272AF34

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289	STANDARD CHARTERED PORD USD 0.50GBP	13,747
290	HSBC HOLDINGS PLC ORD USD 0.50GBP	4,230
291	ANGLO AMERICAN PLC ORD USD 0.54GBP	84,826
292	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	143
293	TESCO PLC ORD GBP 5.00GBP	23,639
294	ABB LTD SHR CHF 2.50CHF	1,975
295	ALLIANZ SE SHR EUR 0.00EUR	1,179,975
296	APPLE INC	157
297	DEUTSCHE POST AG SHR 0.00DEM	4,949,879
298	J SAINSBURY PLC ORD GBP 28.57GBP	25,031
299	STANDARD CHARTERED PORD USD 0.50GBP	339,814
300	AVIVA PLC ORD GBP 25.00GBP	51,282
301	BG GROUP PLC ORD GBP 10.00GBP	6,993
302	HSBC HOLDINGS PLC ORD USD 0.50GBP	370,307
303	ANGLO AMERICAN PLC ORD USD 0.54GBP	12,344
304	XSTRATA PLC ORD USD 0.50GBP	49,843
305	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	1,853
306	TESCO PLC ORD GBP 5.00GBP	70,849
307	HSBC HOLDINGS PLC ORD USD 0.50GBP	5,190,249
308	ANGLO AMERICAN PLC ORD USD 0.54GBP	659,889
309	TESCO PLC ORD GBP 5.00GBP	15,593,005
310	STANDARD CHARTERED PORD USD 0.50GBP	57,906
311	HSBC HOLDINGS PLC ORD USD 0.50GBP	245,432
312	XSTRATA PLC ORD USD 0.50GBP	808,096
313	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	419
314	TESCO PLC ORD GBP 5.00GBP	235,252
315	HSBC HOLDINGS PLC ORD USD 0.50GBP	36,238,867
316	UNITEDHEALTH GROUP INC	107,770
317	UNITEDHEALTH GROUP INC	240
318	UNITEDHEALTH GROUP INC	30,713
319	APPLE INC	983
320	APPLE INC	355
321	UNITEDHEALTH GROUP INC	1,100
322	UNITEDHEALTH GROUP INC	158,246
323	UNITEDHEALTH GROUP INC	46,718
324	APPLE INC	1,947
325	APPLE INC	4,963
326	APPLE INC	596,349
327	UNITEDHEALTH GROUP INC	108,707
328	LIGHTPOINT CLO LTD FRN 20180725 SERIES# 8X	30,441,900
329	GOLDENTREE LOAN OPPORTUNITIES V LTD FRN 20211018 SERIES# 5X	4,794,000
330	INWOOD PARK CDO LTD FRN 20210120 SERIES# 1X	13,465,500
331	BABSON CLO LTD 2003-I FRN 20201016 SERIES# 2X	7,144,000
332	***SCHILLER PARK CLO LTD REG S R/MD 5.5969 04/25/2021	25,643,200
333	***SCHILLER PARK CLO LTD REG S R/MD 6.0869 04/25/2021	3,271,200
334	GRANITE FINANCE LTD 8.625% 20161001	0
335	ARCHIMEDES FUNDING III LTD ARCHIMEDES FUNDING III CP 144A3RD PRIORITY SR SECD NT CL C-2R/MD 7.66188 11/29/2011	5,377,357
336	STANFIELD CLO LTD FRN 20150415 SERIES# 2X	4,700,000

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337	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
338	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
339	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
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383	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
384	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	C	D	E
337	SUM-FIXED INCOME	SUM AMERICAS	ITS
338	SUM-FIXED INCOME	SUM AMERICAS	ITS
339	SUM-FIXED INCOME	SUM AMERICAS	ITS
340	SUM-FIXED INCOME	SUM AMERICAS	ITS
341	SUM-FIXED INCOME	SUM AMERICAS	ITS
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379	SUM-FIXED INCOME	SUM AMERICAS	ITS
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381	SUM-FIXED INCOME	SUM AMERICAS	ITS
382	SUM-FIXED INCOME	SUM AMERICAS	ITS
383	SUM-FIXED INCOME	SUM AMERICAS	ITS
384	SUM-FIXED INCOME	SUM AMERICAS	ITS

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337	CDO	CDO PROP-HY US	CDO PROP US	45067	077005486
338	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
339	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
340	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
341	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
342	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
343	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
344	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
345	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS	21954	07200CQC3
346	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	07200CRL2
347	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
348	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
349	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
350	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
351	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
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357	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
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374	GLOBAL RATES	GOVERNMENTS AMERICAS	STRUCTURED NOTES	50422	076009760
375	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP LATAM	22758	072004GS7
376	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP LATAM	24028	074000399
377	GLOBAL RATES	LIQUID MKTS PROP AMERICA	FX PROP LATAM	24028	074000399
378	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	23741	0730049C9
379	GLOBAL RATES	LIQUID MKTS PROP AMERICA	RATES PROP AMER	27318	0780014S0
380	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
381	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
382	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
383	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
384	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9

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337	SECONDARY CDO EMG	1KY323285	USG93689AB69
338	FXSEC TRADING	1IE229729	XS0200674629
339	FXSEC TRADING	1IE326707	XS0219030193
340	FXSEC TRADING	1LU364133	XS0226708914
341	FXSEC TRADING	1LU845289	XS0291960523
342	FXSEC TRADING	1LU881318	XS0298387043
343	FXSEC TRADING	1LU894741	XS0300394672
344	FXSEC TRADING	1NL195046	XS0193560355
345	FXSEC TRADING	1NO322845	DK0030044813
346	NON USD ISSUES	1NO365067	XS0348153304
347	LEHMAN ISSUES	1AU079735	XS0169292041
348	LEHMAN ISSUES	1AU094874	XS0175309417
349	LEHMAN ISSUES	1AU216378	XS0197020653
350	LEHMAN ISSUES	1AU223325	XS0198893785
351	LEHMAN ISSUES	1AU259204	XS0207033340
352	LEHMAN ISSUES	1AU887293	XS0299491232
353	LEHMAN ISSUES	1FR027356	FR0010292078
354	LEHMAN ISSUES	1FR324092	XS0297475989
355	LEHMAN ISSUES	1GB081135	XS0169934501
356	LEHMAN ISSUES	1GB085474	XS0171763237
357	LEHMAN ISSUES	1GB225724	XS0199586040
358	LEHMAN ISSUES	1GB226243	XS0199772004
359	LEHMAN ISSUES	1GB228892	XS0200422904
360	LEHMAN ISSUES	1GB233967	XS0201607560
361	LEHMAN ISSUES	1GB234015	XS0201631198
362	LEHMAN ISSUES	1GB238396	XS0202590195
363	LEHMAN ISSUES	1GB243917	XS0203888036
364	LEHMAN ISSUES	1GB296758	XS0213049132
365	LEHMAN ISSUES	1GB298242	XS0211155923
366	LEHMAN ISSUES	1GB298259	XS0215686519
367	LEHMAN ISSUES	1LU366526	XS0170030034
368	LEHMAN ISSUES	1NL075206	XS0167421394
369	LEHMAN ISSUES	1NL079323	XS0169096459
370	LEHMAN ISSUES	1NL083846	XS0171058844
371	LEHMAN ISSUES	1NL318069	XS0170630650
372	LEHMAN ISSUES	1US105182	XS0321707654
373	LEHMAN ISSUES	1US142185	XS0187214068
374	LEHMAN ISSUES	1US150139	XS0189282568
375	FX PROP DESK ARG B	1AR925527	ARARGE03F482
376	EMG MATCH MXN	1AR518918	ARARGE03F243
377	EMG MATCH MXN	1AR925527	ARARGE03F482
378	NON$ BONDS MAIN	556017259	DE0001135200
379	LM PROP CB REG	504071101	DE0001135184
380	DCALSMJN	001224666	GB0046255393
381	DCALSMJN	5974339B9	XS0015190423
382	DCALSMJN	5974339C7	GB0005902332
383	DCALSMJN	6385399F5	GB0006267180
384	DCALSMJN	6385399G3	LU0001547172

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337	VITESSE CLO LTD FRN 20200817 SERIES# 1X	4,418,000
338	IRISH LIFE & PERMANENT PLC VARIABLE RATE BOND 20110222 SERIES# EMTN	702,097
339	IRISH LIFE & PERMANENT PLC VARIABLE RATE BOND 20110623 SERIES# EMTN	247,375
340	FORTIS BANQUE LUXEMBOURG SA 6.070% 20080815 SERIES# BSKT EMTN	2,577,019
341	FORTIS BANQUE LUXEMBOURG SA 0.000% 20080325 SERIES# BSKT EMTN	5,564,862
342	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090504 SERIES# BSKT EMTN	4,035,045
343	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090518 SERIES# BSKT EMTN	4,505,544
344	SNS BANK NV VARIABLE RATE BOND 20100730 SERIES# EMTN	1,216,371
345	EKSPORTFINANS A/S VARIABLE RATE BOND 20090903	12,884,013
346	EKSPORTFINANS A/S 13.500% 20090326 SERIES# MTN	30,628
347	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20110616 SERIES# EMTN	103,400
348	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20130916 SERIES# EMTN	413,600
349	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090805 SERIES# EMTN	1,158,936
350	COMMONWEALTH BANK OF AUSTRALIA 0.000% 20090910 SERIES# EmTN EMTN	1,245,500
351	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20150105 SERIES# EmTN EMTN	1,262,804
352	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20220601 SERIES# EMTn EMTN	26,987
353	DEXIA MUNICIPAL AGENCY VARIABLE RATE BOND 20160223 SERIES# EMTN	4,819,380
354	BNP PARIBAS VARIABLE RATE BOND 20220427 SERIES# EMTN	188,000
355	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20180626 SERIES# EMTN	596,764
356	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20180717 SERIES# MTN2 EMTN	268,972
357	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140915 SERIES# EMTN	198,018
358	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140909 SERIES# EMTN	498,200
359	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20140924 SERIES# eMTN EMTN	792,553
360	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20111014 SERIES# EMTN	2,359,400
361	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140930 SERIES# EMTN	564,000
362	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20161027 SERIES# EMTN	1,288,614
363	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	923,806
364	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20120308 SERIES# EMTN	282,000
365	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200214 SERIES# EMTN 144A	543,470
366	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200330 SERIES# EMTN	2,297,830
367	BANQUE ET CAISSE D'EPARGNE DE L'ETAT VARIABLE RATE BOND 20130617 SERIES# EMTN	180,311
368	RABOBANK NEDERLAND FRN 20180514 SERIES# EMTN	636,572
369	RABOBANK NEDERLAND VARIABLE RATE BOND 20180611 SERIES# EMTN	18,400
370	RABOBANK NEDERLAND VARIABLE RATE BOND 20160107	107,363
371	RABOBANK NEDERLAND VARIABLE RATE BOND 20180710 SERIES# EMTN	172,678
372	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20221016 SERIES# eMTN EMTN	16,890
373	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20120317 SERIES# EMTN	376,000
374	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20190416 SERIES# EMTN	109,766
375	ARGENTINA BONOS 10.500% 20120612 SERIES# $ V	1
376	ARGENTINA GOVERNMENT INTERNATIONAL BOND 7.000% 20110328 SERIES# V	338
377	ARGENTINA BONOS 10.500% 20120612 SERIES# $ V	1
378	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120704 SERIES# 02	1,806,687,812
379	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20110704 SERIES# 01	8,895
380	*** NATIONAL BANK OF CANADA -PERP CPN R/MD 5.5625 08/29/2087	3,128,320
381	HSBC BANK PLC FRN PERP SERIES# 2M	8,339,310
382	HSBC BANK PLC FRN PERP SERIES# 1M	40,321,488
383	NATIONAL WESTMINSTER BANK PLC FRN PERP SERIES# B	4,726,508
384	NATIONAL WESTMINSTER BANK PLC FRN PERP SERIES# C	11,656,000

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385	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
386	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
387	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
388	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
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421	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
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432	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America

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385	SUM-FIXED INCOME	SUM AMERICAS	ITS
386	SUM-FIXED INCOME	SUM AMERICAS	ITS
387	SUM-FIXED INCOME	SUM AMERICAS	ITS
388	SUM-FIXED INCOME	SUM AMERICAS	ITS
389	SUM-FIXED INCOME	SUM AMERICAS	ITS
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421	SUM-FIXED INCOME	SUM AMERICAS	ITS
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424	SUM-FIXED INCOME	SUM AMERICAS	ITS
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426	SUM-FIXED INCOME	SUM AMERICAS	ITS
427	SUM-FIXED INCOME	SUM AMERICAS	ITS
428	SUM-FIXED INCOME	SUM AMERICAS	ITS
429	SUM-FIXED INCOME	SUM AMERICAS	ITS
430	SUM-FIXED INCOME	SUM AMERICAS	ITS
431	SUM-FIXED INCOME	SUM AMERICAS	ITS
432	SUM-FIXED INCOME	SUM AMERICAS	ITS

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385	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
386	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
387	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	26369	0710047W9
388	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33
389	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33
390	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33
391	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33
392	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33
393	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33
394	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	07200CQ33
395	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740056Z7
396	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740056Z7
397	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740056Z7
398	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740056Z7
399	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740056Z7
400	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740056Z7
401	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740056Z7
402	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740056Z7
403	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057K9
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406	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057P8
407	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057P8
408	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057P8
409	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057P8
410	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057P8
411	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057P8
412	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057P8
413	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057P8
414	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	47501	0740057P8
415	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	072004Q07
416	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	072004Q07
417	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	072004Q07
418	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	072004Q07
419	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000130
420	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
421	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
422	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
423	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
424	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
425	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
426	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
427	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
428	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
429	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
430	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
431	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
432	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148

	K	L	M
385	DCALSMJN	9996179D7	XS0010276466
386	DCALSMJN	9996189A1	GB0008387283
387	DCALSMJN	9997499A4	GB0000777705
388	MIDDLE EAST	1AE218612	US00388WAA99
389	MIDDLE EAST	1AE922163	XS0305147851
390	MIDDLE EAST	1AE938029	XS0307408152
391	MIDDLE EAST	1QA759572	XS0278151385
392	MIDDLE EAST	1QA765082	USY62014AA64
393	MIDDLE EAST	1QA839598	US74730DAA19
394	MIDDLE EAST	754052AC2	US754052AC21
395	YANKEE EUROPE/CANA	030955AH1	XS0097542020
396	YANKEE EUROPE/CANA	1FI535770	US86210MAB28
397	YANKEE EUROPE/CANA	1GB520892	US81013TAA97
398	YANKEE EUROPE/CANA	1GB717746	US87656XAC56
399	YANKEE EUROPE/CANA	1IT108240	UST92762AA08
400	YANKEE EUROPE/CANA	1SE783236	BE0119096775
401	YANKEE EUROPE/CANA	1US679137	US12626PAG81
402	YANKEE EUROPE/CANA	411352AA5	US411352AA50
403	YANKEE ASIAN BANKS	1CN239200	US16937MAB19
404	YANKEE ASIAN BANKS	1KR200804	US302154AS85
405	YANKEE ASIAN BANKS	1KY231660	USG46715AD30
406	YANKEE LATIN AMER	1CL057240	US21987BAG32
407	YANKEE LATIN AMER	1CL103838	US29245SAC61
408	YANKEE LATIN AMER	1CL104745	USP3143NAE42
409	YANKEE LATIN AMER	1MX701131	USP1393WAB11
410	YANKEE LATIN AMER	1US060916	US168863AS74
411	YANKEE LATIN AMER	1US103328	US706451AM34
412	YANKEE LATIN AMER	1US104730	US21987BAH15
413	YANKEE LATIN AMER	1US338197	US70645KAQ22
414	YANKEE LATIN AMER	1US710635	US21987BAL27
415	CARMODY EXOTICS	1KY120921	US71645WAH43
416	CARMODY EXOTICS	1KY231421	US71645WAJ09
417	CARMODY EXOTICS	1KY325546	USG93085AA94
418	CARMODY EXOTICS	1KY746139	US91911TAG85
419	EMG EUROBONDS	1BR086070	USG1317RAA70
420	EMG EUROBONDS -DAGUILLARD	009281973	XS0092819753
421	EMG EUROBONDS -DAGUILLARD	1AR048742	USP7652MAF79
422	EMG EUROBONDS -DAGUILLARD	1AR384428	XS0218482981
423	EMG EUROBONDS -DAGUILLARD	1AT130159	AT0000386073
424	EMG EUROBONDS -DAGUILLARD	1AT325734	AT0000386198
425	EMG EUROBONDS -DAGUILLARD	1BR086070	USG1317RAA70
426	EMG EUROBONDS -DAGUILLARD	1DE138434	DE0001141448
427	EMG EUROBONDS -DAGUILLARD	1DE503744	XS0247196008
428	EMG EUROBONDS -DAGUILLARD	1DE567178	DE0001137149
429	EMG EUROBONDS -DAGUILLARD	1GB061236	XS0161095335
430	EMG EUROBONDS -DAGUILLARD	1IE149919	XS0189019432
431	EMG EUROBONDS -DAGUILLARD	1IE349493	XS0301023049
432	EMG EUROBONDS -DAGUILLARD	1KY120921	US71645WAH43

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385	STANDARD CHARTERED PLC FRN PERP SERIES# 4	10,894,306
386	STANDARD CHARTERED PLC FRN PERP SERIES# 1	14,294,862
387	BARCLAYS BANK PLC FRN PERP SERIES# TWO	12,220,000
388	ABU DHABI NATIONAL ENERGY CO 5.620% 20121025 SERIES# 144A	13,275,550
389	DUBAI SUKUK CENTRE LTD FRN 20120613	452,158
390	DUBAI PORTS WORLD 6.250% 20170702 SERIES# REGS	3,718,727
391	DOHA BANK LTD FRN 20161212 SERIES# EMTN	1,763,868
392	NAKILAT INC 6.067% 20331231 SERIES# REGS	7,059,807
393	QATAR PETROLEUM 5.579% 20110530 SERIES# 144A	454,619
394	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 8.294% 20140315 SERIES# 144A	55,558
395	***AMERITECH CAPITAL FUNDING R/MD 6.25 05/18/2009	28,586
396	STORA ENSO OYJ 6.404% 20160415 SERIES# 144A	1,644,634
397	SCOTTISH POWER PLC 4.910% 20100315	968,837
398	TATE & LYLE INTERNATIONAL FINANCE PLC 6.125% 20110615 SERIES# 144A	99,497
399	TELECOM ITALIA CAPITAL SA 5.250% 20131115 SERIES# REGS	1,376,721
400	SCA FINANS AB 4.500% 20150715 SERIES# 144A	6,930,409
401	CRH AMERICA INC MAKE WHOLE CALL	18,225
402	HANSON PLC 7.875% 20100927	25,754
403	CHINA DEVELOPMENT BANK 4.750% 20141008	23,998
404	EXPORT-IMPORT BANK OF KOREA 5.500% 20121017	1,822,163
405	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 20370801 SERIES# REGS	3,420,787
406	CORP NACIONAL DEL COBRE DE CHILE - CODEL 6.375% 20121130 SERIES# 144A	550,543
407	EMPRESA NACIONAL DE ELECTRICIDAD SA/CHIL 8.350% 20130801	1,533,026
408	CORP NACIONAL DEL COBRE DE CHILE - CODEL 5.500% 20131015 SERIES# REGS	2,952,249
409	BANCO MERCANTIL DEL NORTE SA VARIABLE RATE BOND 20161013 SERIES# REGS	9,317,036
410	CHILE GOVERNMENT INTERNATIONAL BOND 5.500% 20130115	999
411	***PEMEX PROJECT FUNDING MASTETRUST GTD NOTE R/MD 6.125 08/15/2008	11,412
412	CORP NACIONAL DEL COBRE DE CHILE - CODEL 5.500% 20131015 SERIES# 144A	489,741
413	PEMEX PROJ FDG MASTER TR REG S R/MD 6.625 06/15/2035	2,606,033
414	CORP NACIONAL DEL COBRE DE CHILE - CODEL 6.150% 20361024 SERIES# 144A	845,661
415	PETROBRAS INTERNATIONAL FINANCE CO 8.375% 20181210	7,797,562
416	PETROBRAS INTERNATIONAL FINANCE CO 7.750% 20140915	98,658
417	USIMINAS COMMERCIAL LTD 7.250% 20180118 SERIES# REGS	996,315
418	VALE OVERSEAS LTD 6.250% 20170123	5,898,854
419	BRAZIL DEVELOPMENT FUND 9.625% 20111212 SERIES# REGS	731,358
420	AUSTRIA GOVERNMENT INTERNATIONAL BOND 5.250% 20091005	324,159
421	PETROBRAS ENERGIA SA 9.000% 20090501 SERIES# REGS	738
422	TELECOM ARGENTINA SA STEPPED CPN 10.000% 20111015 SERIES# REGS	0
423	AUSTRIA GOVERNMENT BOND 4.300% 20140715	76,050
424	AUSTRIA GOVERNMENT BOND 3.500% 20150715	185,884
425	BRAZIL DEVELOPMENT FUND 9.625% 20111212 SERIES# REGS	41,792
426	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	351,347
427	KREDITANSTALT FUER WIEDERAUFBAU 13.000% 20080922 SERIES# $/BR EMTN	40,125
428	BUNDESSCHATZANWEISUNGEN 3.250% 20080613	1,447
429	BANK OF SCOTLAND PLC 4.500% 20081217 SERIES# EMTN	23,877
430	GE CAPITAL EUROPEAN FUNDING FRN 20080331 SERIES# EMTN	841,800
431	GE CAPITAL EUROPEAN FUNDING 4.375% 20110330 SERIES# EMTN	35,811
432	PETROBRAS INTERNATIONAL FINANCE CO 8.375% 20181210	28,232

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385	0183	
386	0183	
387	0183	
388	0000	
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431	0183	
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	A		B
433	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
434	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
435	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
436	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
437	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
438	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
439	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
440	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
441	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
442	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
443	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
444	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
445	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
446	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
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449	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
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451	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
452	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
453	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
454	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
455	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
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457	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
458	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
459	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
460	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
461	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
462	ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
463	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
464	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
465	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
466	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
467	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
468	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
469	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
470	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
471	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
472	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
473	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
474	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
475	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
476	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
477	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
478	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
479	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
480	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America

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

	F	G	H	I	J
433	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
434	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
435	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
436	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
437	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
438	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
439	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
440	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
441	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
442	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
443	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
444	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
445	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
446	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
447	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
448	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24017	078000148
449	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24029	076004662
450	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24029	076004662
451	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	24029	076008622
452	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	26046	077003069
453	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	26046	077003069
454	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	26088	0780013P7
455	HIGH YIELD	HIGH YIELD - AME	HY FLOW US	24994	07200CQL3
456	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM	47615	071002C07
457	HIGH YIELD	HIGH YIELD LATAM US	HY CORPORATES LATAM	47615	071002C07
458	HIGH YIELD	HIGH YIELD LATAM US	HY YANKEE LATAM	50232	07200CRP3
459	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	43260	077000982
460	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	43260	077000982
461	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	INSURANCE SOLUTIONS AMER	22509	079009510
462	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	INSURANCE SOLUTIONS AMER	22509	079009510
463	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G16D
464	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G16D
465	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G16D
466	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G16D
467	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G16D
468	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G16D
469	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G16D
470	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G16D
471	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G16D
472	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G16D
473	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
474	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
475	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
476	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
477	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
478	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
479	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
480	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L

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	K	L	M
433	EMG EUROBONDS -DAGUILLARD	1KY325546	USG93085AA94
434	EMG EUROBONDS -DAGUILLARD	1LU219717	XS0195487912
435	EMG EUROBONDS -DAGUILLARD	1SN079387	XS0156020587
436	EMG EUROBONDS -DAGUILLARD	1SN185531	US298785DD52
437	EMG EUROBONDS -DAGUILLARD	1SN294622	XS0266019677
438	EMG EUROBONDS -DAGUILLARD	1US198740	USU70577AJ73
439	EMG EUROBONDS -DAGUILLARD	1US297419	XS0213101073
440	EMG EUROBONDS -DAGUILLARD	1US372253	CH0026497401
441	EMG EUROBONDS -DAGUILLARD	1US376403	US879273AM27
442	EMG EUROBONDS -DAGUILLARD	1US469265	US706451BA86
443	EMG EUROBONDS -DAGUILLARD	220820005	XS0114295560
444	EMG EUROBONDS -DAGUILLARD	423324AC6	US423324AC66
445	EMG EUROBONDS -DAGUILLARD	593048BN0	US593048BN00
446	EMG EUROBONDS -DAGUILLARD	659197164	XS0098449373
447	EMG EUROBONDS -DAGUILLARD	706451AB7	US706451AB78
448	EMG EUROBONDS -DAGUILLARD	984231191	DE0001135093
449	EXOTICS	220820005	XS0114295560
450	EXOTICS	78307ACY7	US78307ACY73
451	ARGENTINA	1AR925527	ARARGE03F482
452	EMG LOCAL LOANS	220820005	XS0114295560
453	EMG LOCAL LOANS	78307ACY7	US78307ACY73
454	VENZ BANCO CANARIA	1AR518918	ARARGE03F243
455	DF- ITS	1FR315355	XS0213178881
456	EMG CORP ARGENTINA	1AR384428	XS0218482981
457	EMG CORP ARGENTINA	1US376403	US879273AM27
458	CHELLARAM - ASIA	1KY750198	USG81043AA25
459	CBO TRADING ITS AC	1KY925477	USG8993BAA82
460	CBO TRADING ITS AC	1US075799	USG88597AC69
461	LEH RE COLLATERAL	052604AG0	XS0193218350
462	LEH RE COLLATERAL	1GB467821	XS0241080075
463	TREASURY CASH	3133X42H3	US3133X42H32
464	TREASURY CASH	3133X7C69	US3133X7C692
465	TREASURY CASH	3134A4EW0	US3134A4EW03
466	TREASURY CASH	3134A4ZZ0	US3134A4ZZ05
467	TREASURY CASH	31359MGT4	US31359MGT45
468	TREASURY CASH	31359MM26	US31359MM268
469	TREASURY CASH	31359MMQ3	US31359MMQ32
470	TREASURY CASH	31359MTP8	US31359MTP85
471	TREASURY CASH	3137EAAB5	US3137EAAB58
472	TREASURY CASH	880591DN9	US880591DN91
473	AGENCIES	31331S2K8	
474	AGENCIES	31331V7M2	
475	AGENCIES	31331VGU4	US31331VGU44
476	AGENCIES	31331VJ80	US31331VJ801
477	AGENCIES	3133X26Y6	
478	AGENCIES	3133X8L34	US3133X8L345
479	AGENCIES	3133X9DC1	US3133X9DC15
480	AGENCIES	3133XBDM4	US3133XBDM45

	N	O
433	USIMINAS COMMERCIAL LTD 7.250% 20180118 SERIES# REGS	996,315
434	BANK OF AMERICA CORP FRN 20110628 SERIES# EMTN	70,814
435	EUROPEAN INVESTMENT BANK 4.500% 20081023 SERIES# EMTN	51,323
436	EUROPEAN INVESTMENT BANK 4.625% 20140515	18
437	EUROPEAN INVESTMENT BANK 12.250% 20100908 SERIES# EMTN	8,746
438	***PEMEX PROJECT FDG MASTER TRUST REG S SR UNSECD NTS R/MD 6.29063 06/15/2010	53,308
439	PEMEX PROJECT FUNDING MASTER TRUST 5.500% 20250224 SERIES# REGS	671,229
440	***GENERAL ELECTRIC CA R/MD 3.00 06/28/2013	173,307
441	TELECOM ARGENTINA SA STEPPED CPN 10.000% 20111015 SERIES# B	0
442	PEMEX PROJECT FUNDING MASTER T	125,588
443	RUSSIA GOVERNMENT INTERNATIONAL BOND 8.250% 20100331 SERIES# REGS	279
444	HELLENIC REPUBLIC GOVERNMENT INTERNATION 6.950% 20080304	227,969
445	UNITED MEXICAN STATES 8.125% 20191230	445,059
446	KREDITANSTALT FUER WIEDERAUFBAU 5.625% 20091207 SERIES# EMTN	185,839
447	PEMEX PROJ FDG MASTER TR-CPBND	10,932
448	BUNDESREPUBLIK DEUTSCHLAND 4.125% 20080704 SERIES# 98	329,934
449	RUSSIA GOVERNMENT INTERNATIONAL BOND 8.250% 20100331 SERIES# REGS	0
450	RUSSIA GOVERNMENT INTERNATIONAL BOND 8.250% 20100331 SERIES# 144A	1,192
451	ARGENTINA BONOS 10.500% 20120612 SERIES# $ V	0
452	RUSSIA GOVERNMENT INTERNATIONAL BOND 8.250% 20100331 SERIES# REGS	0
453	RUSSIA GOVERNMENT INTERNATIONAL BOND 8.250% 20100331 SERIES# 144A	598
454	ARGENTINA GOVERNMENT INTERNATIONAL BOND 7.000% 20110328 SERIES# V	281
455	CROWN EUROPEAN HOLDINGS SA 6.250% 20110901	6,848,539
456	TELECOM ARGENTINA SA STEPPED CPN 10.000% 20111015 SERIES# REGS	0
457	TELECOM ARGENTINA SA STEPPED CPN 10.000% 20111015 SERIES# B	1
458	SHIMAO PROPERTY HOLDINGS LTD FRN 20111201 SERIES# REGS	3,465,165
459	TRAINER WORTHAM FIRST REPUBLIC CBO LTD FRN 20370410 SERIES# 2X	2,717,564
460	TIAA STRUCTURED FINANCE CDO I LTD FRN 20380210 SERIES# 2X	2,397,000
461	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	4,282,434
462	SOUTHERN PACIFIC FINANCING PLC FRN 20440310 SERIES# A	2,217,747
463	FEDERAL HOME LOAN BANK SYSTEM	24,106,193
464	FEDERAL HOME LOAN BANK SYSTEM	15,096,047
465	FEDERAL HOME LOAN MTG CORP	25,904,876
466	FREDDIE MAC	192,692,467
467	FEDERAL NATIONAL MTG ASSN	51,205,649
468	FEDERAL NATIONAL MORTGAGE ASSO	10,078,147
469	FEDERAL NATIONAL MORTGAGE ASSO	44,902,883
470	FEDERAL NATIONAL MORTGAGE ASSO	50,159,244
471	FREDDIE MAC	36,802,512
472	TENNESSEE VALLEY AUTHORITY-MTN	25,393,618
473	FEDERAL FARM CREDIT BANK	29,501,391
474	FEDERAL FARM CREDIT BANK	15,318,442
475	FEDERAL FARM CREDIT BANK	25,040,703
476	FEDERAL FARM CREDIT BANK	116,366,768
477	FEDERAL HOME LOAN BANK SYSTEM	30,753,431
478	FEDERAL HOME LOAN BANK SYSTEM	78,519,734
479	FEDERAL HOME LOAN BANK SYSTEM	49,291,844
480	FEDERAL HOME LOAN BANK SYSTEM	49,396,564

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481	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
482	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
483	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
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528	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America

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481	SUM-FIXED INCOME	SUM AMERICAS	MTS
482	SUM-FIXED INCOME	SUM AMERICAS	MTS
483	SUM-FIXED INCOME	SUM AMERICAS	MTS
484	SUM-FIXED INCOME	SUM AMERICAS	MTS
485	SUM-FIXED INCOME	SUM AMERICAS	MTS
486	SUM-FIXED INCOME	SUM AMERICAS	MTS
487	SUM-FIXED INCOME	SUM AMERICAS	MTS
488	SUM-FIXED INCOME	SUM AMERICAS	MTS
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524	SUM-FIXED INCOME	SUM AMERICAS	MTS
525	SUM-FIXED INCOME	SUM AMERICAS	MTS
526	SUM-FIXED INCOME	SUM AMERICAS	MTS
527	SUM-FIXED INCOME	SUM AMERICAS	MTS
528	SUM-FIXED INCOME	SUM AMERICAS	MTS

	F	G	H	I	J
481	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
482	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
483	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
484	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
485	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
486	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
487	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
488	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
489	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
490	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
491	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
492	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
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496	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
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508	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	G17L
509	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMBM
510	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMBM
511	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMBM
512	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMBM
513	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMBM
514	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMGQ
515	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMGQ
516	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
517	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
518	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
519	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
520	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
521	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
522	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
523	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
524	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
525	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
526	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
527	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
528	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2

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481	AGENCIES	3133XBYM1	US3133XBYM16
482	AGENCIES	3133XD2Y6	US3133XD2Y63
483	AGENCIES	3133XDVS7	US3133XDVS78
484	AGENCIES	3133XFAY2	
485	AGENCIES	3133XFKF2	US3133XFKF25
486	AGENCIES	3133XFLF1	US3133XFLF16
487	AGENCIES	3133XFPR1	
488	AGENCIES	3133XHW57	
489	AGENCIES	3133XHXW7	
490	AGENCIES	3133XJW38	
491	AGENCIES	3133XLDG5	
492	AGENCIES	3133XLF81	
493	AGENCIES	3133XLWM1	
494	AGENCIES	3133XN5N5	
495	AGENCIES	3134A4ZY3	
496	AGENCIES	3134A4ZZ0	US3134A4ZZ05
497	AGENCIES	31359MEU3	US31359MEU36
498	AGENCIES	31359MNU3	US31359MNU35
499	AGENCIES	31359MRK1	US31359MRK17
500	AGENCIES	31359MTP8	US31359MTP85
501	AGENCIES	31359MW41	US31359MW416
502	AGENCIES	31359MXX6	US31359MXX63
503	AGENCIES	3137EAAG4	US3137EAAG46
504	AGENCIES	3137EAAJ8	US3137EAAJ84
505	AGENCIES	3137EAAM1	US3137EAAM14
506	AGENCIES	3137EAAY5	US3137EAAY51
507	AGENCIES	31398ADM1	US31398ADM18
508	AGENCIES	880591CW0	
509	AGENCY STRIPS	313586RC5	US313586RC55
510	AGENCY STRIPS	31359MEL3	US31359MEL37
511	AGENCY STRIPS	76116FAA5	US76116FAA57
512	AGENCY STRIPS	76116FAC1	US76116FAC14
513	AGENCY STRIPS	76116FAD9	US76116FAD96
514	AGY INDEX	3134A4EW0	US3134A4EW03
515	AGY INDEX	31359MGT4	US31359MGT45
516	LONG AGENCIES	038461AC3	US038461AC32
517	LONG AGENCIES	3128X2TM7	US3128X2TM79
518	LONG AGENCIES	31331SUM3	US31331SUM33
519	LONG AGENCIES	31331V3M6	
520	LONG AGENCIES	31331V4Y9	
521	LONG AGENCIES	31331V4Z6	
522	LONG AGENCIES	31331VWF9	
523	LONG AGENCIES	31331X2R2	
524	LONG AGENCIES	31331XFJ6	
525	LONG AGENCIES	31331XFK3	
526	LONG AGENCIES	31331XKA9	
527	LONG AGENCIES	31331XKB7	
528	LONG AGENCIES	31331XS52	

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481	FEDERAL HOME LOAN BANK SYSTEM	38,753,207
482	FEDERAL HOME LOAN BANK SYSTEM	14,949,093
483	FEDERAL HOME LOAN BANK SYSTEM	102,589,603
484	FEDERAL HOME LOAN BANK SYSTEM	207,142,892
485	FEDERAL HOME LOAN BANK SYSTEM	159,303,383
486	FEDERAL HOME LOAN BANK SYSTEM	25,861,235
487	FEDERAL HOME LOAN BANK SYSTEM	25,939,845
488	FEDERAL HOME LOAN BANK SYSTEM	90,780,515
489	FEDERAL HOME LOAN BANK SYSTEM	15,108,936
490	FEDERAL HOME LOAN BANK SYSTEM	30,792,869
491	FEDERAL HOME LOAN BANK SYSTEM	129,710,329
492	FEDERAL HOME LOAN BANK SYSTEM	157,962,734
493	FEDERAL HOME LOAN BANK SYSTEM	78,650,447
494	FEDERAL HOME LOAN BANK SYSTEM	50,387,150
495	FREDDIE MAC	77,784,754
496	FREDDIE MAC	240,865,584
497	FEDERAL NATIONAL MTG ASSN	16,645,417
498	FEDERAL NATIONAL MORTGAGE ASSO	100,519,887
499	FEDERAL NATIONAL MORTGAGE ASSO	148,673,135
500	FEDERAL NATIONAL MORTGAGE ASSO	125,398,109
501	FEDERAL NATIONAL MORTGAGE ASSO	20,730,184
502	FEDERAL NATIONAL MORTGAGE ASSO	25,787,838
503	FREDDIE MAC	15,533,487
504	FREDDIE MAC	25,560,282
505	FREDDIE MAC	24,932,359
506	FREDDIE MAC	15,383,139
507	FEDERAL NATIONAL MORTGAGE ASSO	25,736,623
508	TENNESSEE VALLEY AUTHORITY	80,466,965
509	FEDERAL NATIONAL MORTGAGE ASSO	44,038,874
510	FEDERAL NATIONAL MTGE ASSOC	38,194,451
511	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD R/MD0000 10/15/2019	36,758,543
512	RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN R/MD0000 04/15/2030	26,319,502
513	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 07/15/2020	37,663,203
514	FEDERAL HOME LOAN MTG CORP	25,904,876
515	FEDERAL NATIONAL MTG ASSN	102,411,298
516	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	250,307,144
517	FREDDIE MAC	44,467,268
518	FEDERAL FARM CREDIT BANK	25,467,811
519	FEDERAL FARM CREDIT BANK	15,371,316
520	FEDERAL FARM CREDIT BANK	15,426,434
521	FEDERAL FARM CREDIT BANK	25,890,851
522	FEDERAL FARM CREDIT BANK	72,707,096
523	FEDERAL FARM CREDIT BANK	20,552,927
524	FEDERAL FARM CREDIT BANK	15,249,537
525	FEDERAL FARM CREDIT BANK	20,244,863
526	FEDERAL FARM CREDIT BANK	20,118,788
527	FEDERAL FARM CREDIT BANK	25,211,504
528	FEDERAL FARM CREDIT BANK	20,754,812

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529	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
530	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
531	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
532	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
533	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
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541	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
542	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
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554	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
555	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
556	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
557	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
558	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
559	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
560	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
561	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
562	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
563	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
564	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
565	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
566	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
567	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
568	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
569	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
570	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
571	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
572	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
573	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
574	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
575	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
576	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

	C	D	E
529	SUM-FIXED INCOME	SUM AMERICAS	MTS
530	SUM-FIXED INCOME	SUM AMERICAS	MTS
531	SUM-FIXED INCOME	SUM AMERICAS	MTS
532	SUM-FIXED INCOME	SUM AMERICAS	MTS
533	SUM-FIXED INCOME	SUM AMERICAS	MTS
534	SUM-FIXED INCOME	SUM AMERICAS	MTS
535	SUM-FIXED INCOME	SUM AMERICAS	MTS
536	SUM-FIXED INCOME	SUM AMERICAS	MTS
537	SUM-FIXED INCOME	SUM AMERICAS	MTS
538	SUM-FIXED INCOME	SUM AMERICAS	MTS
539	SUM-FIXED INCOME	SUM AMERICAS	MTS
540	SUM-FIXED INCOME	SUM AMERICAS	MTS
541	SUM-FIXED INCOME	SUM AMERICAS	MTS
542	SUM-FIXED INCOME	SUM AMERICAS	MTS
543	SUM-FIXED INCOME	SUM AMERICAS	MTS
544	SUM-FIXED INCOME	SUM AMERICAS	MTS
545	SUM-FIXED INCOME	SUM AMERICAS	MTS
546	SUM-FIXED INCOME	SUM AMERICAS	MTS
547	SUM-FIXED INCOME	SUM AMERICAS	MTS
548	SUM-FIXED INCOME	SUM AMERICAS	MTS
549	SUM-FIXED INCOME	SUM AMERICAS	MTS
550	SUM-FIXED INCOME	SUM AMERICAS	MTS
551	SUM-FIXED INCOME	SUM AMERICAS	MTS
552	SUM-FIXED INCOME	SUM AMERICAS	MTS
553	SUM-FIXED INCOME	SUM AMERICAS	MTS
554	SUM-FIXED INCOME	SUM AMERICAS	MTS
555	SUM-FIXED INCOME	SUM AMERICAS	MTS
556	SUM-FIXED INCOME	SUM AMERICAS	MTS
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558	SUM-FIXED INCOME	SUM AMERICAS	MTS
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566	SUM-FIXED INCOME	SUM AMERICAS	MTS
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568	SUM-FIXED INCOME	SUM AMERICAS	MTS
569	SUM-FIXED INCOME	SUM AMERICAS	MTS
570	SUM-FIXED INCOME	SUM AMERICAS	MTS
571	SUM-FIXED INCOME	SUM AMERICAS	MTS
572	SUM-FIXED INCOME	SUM AMERICAS	MTS
573	SUM-FIXED INCOME	SUM AMERICAS	MTS
574	SUM-FIXED INCOME	SUM AMERICAS	MTS
575	SUM-FIXED INCOME	SUM AMERICAS	MTS
576	SUM-FIXED INCOME	SUM AMERICAS	MTS

	F	G	H	I	J
529	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
530	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
531	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
532	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
533	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
534	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
535	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
536	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
537	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
538	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
539	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
540	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
541	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
542	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
543	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
544	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
545	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
546	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
547	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
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552	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
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556	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
557	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
558	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
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562	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
563	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
564	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
565	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
566	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
567	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
568	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
569	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
570	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
571	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
572	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
573	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
574	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCIES	23629	GMK2
575	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914	G1VG
576	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914	G1VG

	K	L	M
529	LONG AGENCIES	31331XT85	
530	LONG AGENCIES	3133X72S2	
531	LONG AGENCIES	3133X8AS1	US3133X8AS11
532	LONG AGENCIES	3133X9DC1	US3133X9DC15
533	LONG AGENCIES	3133XASA6	US3133XASA68
534	LONG AGENCIES	3133XBDM4	US3133XBDM45
535	LONG AGENCIES	3133XDTL5	US3133XDTL53
536	LONG AGENCIES	3133XDVS7	US3133XDVS78
537	LONG AGENCIES	3133XEWA3	
538	LONG AGENCIES	3133XFD60	
539	LONG AGENCIES	3133XFJ49	
540	LONG AGENCIES	3133XFKF2	US3133XFKF25
541	LONG AGENCIES	3133XFPR1	
542	LONG AGENCIES	3133XHK68	US3133XHK684
543	LONG AGENCIES	3133XHRJ3	US3133XHRJ30
544	LONG AGENCIES	3133XL4N0	
545	LONG AGENCIES	3133XMCL3	
546	LONG AGENCIES	3133XMFY2	
547	LONG AGENCIES	3133XN4B2	
548	LONG AGENCIES	3133XN5N5	
549	LONG AGENCIES	3134A3U46	US3134A3U467
550	LONG AGENCIES	3134A4ZY3	
551	LONG AGENCIES	31359MEB5	US31359MEB54
552	LONG AGENCIES	31359MEU3	US31359MEU36
553	LONG AGENCIES	31359MH89	US31359MH896
554	LONG AGENCIES	31359MTP8	US31359MTP85
555	LONG AGENCIES	31359MW41	US31359MW416
556	LONG AGENCIES	31364FCB5	US31364FCB58
557	LONG AGENCIES	31364FKW0	US31364FKW04
558	LONG AGENCIES	3137EAAD1	US3137EAAD15
559	LONG AGENCIES	3137EAAG4	US3137EAAG46
560	LONG AGENCIES	3137EAAJ8	US3137EAAJ84
561	LONG AGENCIES	3137EAAM1	US3137EAAM14
562	LONG AGENCIES	3137EAAS8	US3137EAAS83
563	LONG AGENCIES	3137EAAY5	US3137EAAY51
564	LONG AGENCIES	31398ADM1	US31398ADM18
565	LONG AGENCIES	31398AFD9	
566	LONG AGENCIES	46513EFG2	US46513EFG26
567	LONG AGENCIES	880591CJ9	US880591CJ98
568	LONG AGENCIES	880591CS9	US880591CS97
569	LONG AGENCIES	880591CU4	US880591CU44
570	LONG AGENCIES	880591CW0	
571	LONG AGENCIES	880591DM1	US880591DM19
572	LONG AGENCIES	880591DV1	US880591DV18
573	LONG AGENCIES	880591DY5	US880591DY56
574	LONG AGENCIES	880591EA6	
575	AGENCY CALLABLE MTN	31398AKQ4	US31398AKQ49
576	AGENCY CALLABLE MTN	31398AMU3	US31398AMU33

	N	O
529	FEDERAL FARM CREDIT BANK	26,715,451
530	FEDERAL HOME LOAN BANK SYSTEM	468,904,838
531	FEDERAL HOME LOAN BANK SYSTEM	126,013,456
532	FEDERAL HOME LOAN BANK SYSTEM	49,291,844
533	FEDERAL HOME LOAN BANK SYSTEM	24,538,724
534	FEDERAL HOME LOAN BANK SYSTEM	24,698,282
535	FEDERAL HOME LOAN BANK SYSTEM	50,649,324
536	FEDERAL HOME LOAN BANK SYSTEM	179,531,804
537	FEDERAL HOME LOAN BANK SYSTEM	20,262,366
538	FEDERAL HOME LOAN BANK SYSTEM	26,263,192
539	FEDERAL HOME LOAN BANK SYSTEM	26,402,063
540	FEDERAL HOME LOAN BANK SYSTEM	132,752,819
541	FEDERAL HOME LOAN BANK SYSTEM	129,699,226
542	FEDERAL HOME LOAN BANK SYSTEM	10,277,651
543	FEDERAL HOME LOAN BANK SYSTEM	20,026,896
544	FEDERAL HOME LOAN BANK SYSTEM	41,196,811
545	FEDERAL HOME LOAN BANK SYSTEM	25,144,254
546	FEDERAL HOME LOAN BANK SYSTEM	445,069,140
547	FEDERAL HOME LOAN BANK SYSTEM	51,360,719
548	FEDERAL HOME LOAN BANK SYSTEM	40,309,720
549	FEDERAL HOME LOAN MTG CORP	11,777,709
550	FREDDIE MAC	518,565,025
551	FEDERAL NATIONAL MTG ASSN	78,193,246
552	FEDERAL NATIONAL MTG ASSN	110,969,447
553	FANNIE MAE	25,473,537
554	FEDERAL NATIONAL MORTGAGE ASSO	100,318,488
555	FEDERAL NATIONAL MORTGAGE ASSO	181,389,112
556	FEDERAL NATIONAL MTG ASSN-MTN	89,277,615
557	FEDERAL NATIONAL MTGE ASSN-MTN	56,585,497
558	FREDDIE MAC	464,170,979
559	FREDDIE MAC	20,711,316
560	FREDDIE MAC	332,283,666
561	FREDDIE MAC	224,391,234
562	FREDDIE MAC	25,292,989
563	FREDDIE MAC	25,638,565
564	FEDERAL NATIONAL MORTGAGE ASSO	25,736,623
565	FEDERAL NATIONAL MORTGAGE ASSO	181,264,757
566	***STATE OF ISRAEL R/MD 5.50 09/18/2033	156,188,636
567	TENNESSEE VALLEY AUTHORITY	165,706,951
568	TENNESSEE VALLEY AUTHORITY	443,986,994
569	TENNESSEE VALLEY AUTHORITY	82,943,499
570	TENNESSEE VALLEY AUTHORITY	26,822,322
571	TENNESSEE VALLEY AUTHORITY	157,544,228
572	TENNESSEE VALLEY AUTHORITY	93,171,535
573	TENNESSEE VALLEY AUTHORITY	73,422,768
574	TENNESSEE VALLEY AUTHORITY	208,735,945
575	FEDERAL NATIONAL MORTGAGE ASSO	109,238,281
576	FEDERAL NATIONAL MORTGAGE ASSO	93,562,832

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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LBEX-DOCID 3219760

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577	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
578	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
579	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
580	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
581	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
582	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
583	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
584	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
585	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
586	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
587	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
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589	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
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591	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
592	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
593	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
594	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
595	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
596	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
597	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
598	MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
599	OTHSUM AMERICAS	SUM-FIXED INCOME	ITS America
600	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
601	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
602	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
603	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
604	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
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617	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
618	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
619	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
620	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
621	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
622	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
623	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
624	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

	C	D	E
577	SUM-FIXED INCOME	SUM AMERICAS	MTS
578	SUM-FIXED INCOME	SUM AMERICAS	MTS
579	SUM-FIXED INCOME	SUM AMERICAS	MTS
580	SUM-FIXED INCOME	SUM AMERICAS	MTS
581	SUM-FIXED INCOME	SUM AMERICAS	MTS
582	SUM-FIXED INCOME	SUM AMERICAS	MTS
583	SUM-FIXED INCOME	SUM AMERICAS	MTS
584	SUM-FIXED INCOME	SUM AMERICAS	MTS
585	SUM-FIXED INCOME	SUM AMERICAS	MTS
586	SUM-FIXED INCOME	SUM AMERICAS	MTS
587	SUM-FIXED INCOME	SUM AMERICAS	MTS
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592	SUM-FIXED INCOME	SUM AMERICAS	MTS
593	SUM-FIXED INCOME	SUM AMERICAS	MTS
594	SUM-FIXED INCOME	SUM AMERICAS	MTS
595	SUM-FIXED INCOME	SUM AMERICAS	MTS
596	SUM-FIXED INCOME	SUM AMERICAS	MTS
597	SUM-FIXED INCOME	SUM AMERICAS	MTS
598	SUM-FIXED INCOME	SUM AMERICAS	MTS
599	SUM-FIXED INCOME	SUM AMERICAS	OTH
600	SUM-FIXED INCOME	SUM ASIA	ITS
601	SUM-FIXED INCOME	SUM ASIA	ITS
602	SUM-FIXED INCOME	SUM ASIA	ITS
603	SUM-FIXED INCOME	SUM ASIA	ITS
604	SUM-FIXED INCOME	SUM ASIA	ITS
605	SUM-FIXED INCOME	SUM ASIA	ITS
606	SUM-FIXED INCOME	SUM ASIA	ITS
607	SUM-FIXED INCOME	SUM ASIA	ITS
608	SUM-FIXED INCOME	SUM ASIA	ITS
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614	SUM-FIXED INCOME	SUM ASIA	ITS
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616	SUM-FIXED INCOME	SUM ASIA	ITS
617	SUM-FIXED INCOME	SUM ASIA	ITS
618	SUM-FIXED INCOME	SUM ASIA	ITS
619	SUM-FIXED INCOME	SUM ASIA	ITS
620	SUM-FIXED INCOME	SUM ASIA	ITS
621	SUM-FIXED INCOME	SUM ASIA	ITS
622	SUM-FIXED INCOME	SUM ASIA	ITS
623	SUM-FIXED INCOME	SUM ASIA	ITS
624	SUM-FIXED INCOME	SUM ASIA	ITS

	F	G	H	I	J
577	GLOBAL RATES	GOVERNMENTS AMERICAS	AGENCY CALLABLE	27914	GMO5
578	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G14B
579	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G14B
580	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G14B
581	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16G
582	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16G
583	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
584	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
585	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
586	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
587	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
588	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
589	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
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591	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
592	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
593	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
594	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	G16L
595	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	22700	GM7L
596	GLOBAL RATES	GOVERNMENTS AMERICAS	COUPON TRADING	24290	G12P
597	GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	52078	G1C8
598	GLOBAL RATES	GOVERNMENTS AMERICAS	INT RATE FLOW STRATEGIES	52078	G1C8
599	CDO	CDO AMERICAS	CDO BESPOKE CORRELATION US	48087	GFS30730CDOAJV
600	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA	29443	072003254
601	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	21176	0710079X8
602	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	21176	0770038K0
603	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	21176	0770038K0
604	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN	24675	076009216
605	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
606	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
607	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
608	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
609	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
610	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
611	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
612	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
613	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
614	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	071003313
615	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004018
616	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
617	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
618	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
619	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
620	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
621	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
622	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
623	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
624	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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577	LONG AGENCY CALLABLES	31398AKL5	US31398AKL51
578	GOVERNMENT TIPS	912810FD5	US912810FD55
579	GOVERNMENT TIPS	9128276R8	US9128276R87
580	GOVERNMENT TIPS	9128277J5	US9128277J52
581	ODD LOT GOVT TRD	912810DY1	US912810DY11
582	ODD LOT GOVT TRD	912828CV0	
583	CASH	912810DY1	US912810DY11
584	CASH	912810DZ8	US912810DZ85
585	CASH	912810EB0	US912810EB09
586	CASH	912810EE4	US912810EE48
587	CASH	912810EH7	US912810EH78
588	CASH	912810EK0	US912810EK08
589	CASH	912810EL8	US912810EL80
590	CASH	912810EM6	US912810EM63
591	CASH	912810ET1	US912810ET17
592	CASH	912810EV6	US912810EV62
593	CASH	912810FA1	US912810FA17
594	CASH	912810FB9	US912810FB99
595	TIPS BACKBOOK	9128274Y5	US9128274Y56
596	FUT/L-BOND - INV	912810EG9	US912810EG95
597	FAY CASH	912803AY9	US912803AY96
598	FAY CASH	912803AZ6	US912803AZ61
599		ADJ1	ADJ1
600	LBIE CDO ASIA	1US440373	US36962GU517
601	AREURGOV	1PT648595	PTOTE6OE0006
602	UST_EURO MKT	1ES209048	ES0000012916
603	UST_EURO MKT	1FR785789	FR0010415331
604	EURO GOVMNT (ASIA)	984231191	DE0001135093
605	177 GOV_PROP1	1JP127440	JP1200971792
606	177 GOV_PROP1	1JP275165	JP1102661517
607	177 GOV_PROP1	1JP303900	JP1102681531
608	177 GOV_PROP1	1JP316811	JP1102691548
609	177 GOV_PROP1	1JP334673	JP1200771556
610	177 GOV_PROP1	1JP680612	JP1050601697
611	177 GOV_PROP1	1JP723388	JP11028316B9
612	177 GOV_PROP1	1JP782293	JP1022521718
613	177 GOV_PROP1	1JP936311	JP1200951760
614	177 GOV_PROP1	1TK014401	JP1200511184
615	146 GOV_PROP2	1JP080110	JP1150221354
616	104 GOV_SHORT1	0013200A1	JP1200231P04
617	104 GOV_SHORT1	1JP087438	JP1050281375
618	104 GOV_SHORT1	1JP097494	JP1050301397
619	104 GOV_SHORT1	1JP103722	JP11025413A9
620	104 GOV_SHORT1	1JP212564	JP1102611470
621	104 GOV_SHORT1	1JP229568	JP1102631494
622	104 GOV_SHORT1	1JP275165	JP1102661517
623	104 GOV_SHORT1	1JP289778	JP10506817C7
624	104 GOV_SHORT1	1JP299413	JP12009917C3

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577	FEDERAL NATIONAL MORTGAGE ASSO	134,228,560
578	US TREAS INFLATION INDEX	80,757,119
579	US TREAS INFLATION INDEX NOTE	145,038,752
580	US TREAS INFLATION INDEX NOTE	50,410,562
581	U.S. TREASURY BOND	20,078,260
582	U S TREASURY NOTE	39,004,871
583	U.S. TREASURY BOND	267,407,051
584	UNITED STATES TREASURY BONDS R/MD 8.875 08/15/2017	79,981,209
585	UNITED STATES TREASURY BONDS R/MD 9.00 11/15/2018	4,234,991
586	UNITED STATES TREASURY BONDS R/MD 8.50 02/15/2020	34,032,374
587	UNITED STATES TREASURY BONDS R/MD 7.875 02/15/2021	163,297,671
588	U.S. TREASURY BOND	431,935,522
589	U.S. TREASURY BOND	187,453,251
590	U.S. TREASURY BOND	132,852,198
591	UNITED STATES TREASURY BONDS R/MD 7.625 02/15/2025	79,376,356
592	UNITED STATES TREASURY BONDS R/MD 6.875 08/15/2025	99,571,209
593	UNITED STATES TREASURY BONDS R/MD 6.375 08/15/2027	41,415,189
594	UNITED STATES TREASURY BONDS R/MD 6.125 11/15/2027	58,395,472
595	US TREAS INFLATION INDEX NOTE	219,490,829
596	UNITED STATES TREASURY BONDS R/MD 8.75 08/15/2020	18,475,565
597	W/PRIN STRIP 11-15-21	37,135,614
598	W/PRIN STRIP 08-15-22	35,833,397
599	ADJUSTMENT	175,968,908
600	GENERAL ELECTRIC CAPITAL CORP	8,248,500
601	PORTUGAL GOVERNMENT INTERNATIONAL BOND 4.200% 20161015	25,785,851
602	SPAIN GOVERNMENT BOND 4.400% 20150131	277,036
603	FRANCE GOVERNMENT BOND OAT 3.750% 20170425	5,855,904
604	BUNDESREPUBLIK DEUTSCHLAND 4.125% 20080704 SERIES# 98	0
605	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 97 2.200% 20270920	740,550
606	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 266 1.400% 20141220	164,458,239
607	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 268 1.500% 20150320	92,413,933
608	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 269 1.300% 20150320	50,303,757
609	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 77 2.000% 20250320	80,393,767
610	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 60 1.200% 20110920	39,011,253
611	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 283 1.800% 20160920	256,138,397
612	JAPAN GOVERNMENT TWO YEAR BOND SERIES# 252 0.800% 20090115	88,557,119
613	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 95 2.300% 20270620	140,449,920
614	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 51 2.000% 20210621	93,014,977
615	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 22 FRN 20180520	94,487,320
616	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 23 5.500% 20130920	90,644,607
617	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 28 0.500% 20080620	74,745,993
618	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 30 0.800% 20080920	196,616,190
619	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 254 1.400% 20130920	55,118,760
620	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 261 1.800% 20140620	37,500,809
621	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 263 1.600% 20140920	71,998,752
622	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 266 1.400% 20141220	18,344,971
623	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 68 1.100% 20121220	52,780,729
624	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 99 2.100% 20271220	2,684,913

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625	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
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625	SUM-FIXED INCOME	SUM ASIA	ITS
626	SUM-FIXED INCOME	SUM ASIA	ITS
627	SUM-FIXED INCOME	SUM ASIA	ITS
628	SUM-FIXED INCOME	SUM ASIA	ITS
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630	SUM-FIXED INCOME	SUM ASIA	ITS
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668	SUM-FIXED INCOME	SUM ASIA	ITS
669	SUM-FIXED INCOME	SUM ASIA	ITS
670	SUM-FIXED INCOME	SUM ASIA	ITS
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672	SUM-FIXED INCOME	SUM ASIA	ITS

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625	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
626	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
627	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
628	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
629	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
630	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
631	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
632	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077004042
633	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	0770090V1
634	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	0770090V1
635	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	077009785
636	GLOBAL RATES	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN	24348	078008083
637	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	24372	077009793
638	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786	072006XD6
639	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786	072006XD6
640	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786	076003649
641	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786	076003649
642	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786	076003649
643	GLOBAL RATES	RATES DERIVATIVES ASIA	FID DERIVS ASIA	26786	076003649
644	GLOBAL RATES	RATES DERIVATIVES ASIA	FID EXOTICS ASIA	48859	0710029J0
645	GLOBAL RATES	RATES DERIVATIVES ASIA	FID EXOTICS ASIA	48859	0710029J0
646	GLOBAL RATES	RATES DERIVATIVES ASIA	FID EXOTICS ASIA	48859	0710029J0
647	GLOBAL RATES	RATES DERIVATIVES ASIA	FID EXOTICS ASIA	48859	074000514
648	GLOBAL RATES	RATES DERIVATIVES ASIA	FID EXOTICS ASIA	48859	074000514
649	GLOBAL RATES	RATES DERIVATIVES ASIA	FID EXOTICS ASIA	48859	074000514
650	GLOBAL RATES	RATES DERIVATIVES ASIA	FID EXOTICS ASIA	48859	074000514
651	GLOBAL RATES	RATES DERIVATIVES ASIA	FID EXOTICS ASIA	48859	074000514
652	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	22900	078005634
653	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
654	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
655	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
656	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
657	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26794	076009364
658	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
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664	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26796	076009349
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670	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	26800	076009398
671	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	29385	072004534
672	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	29385	072004534

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625	104 GOV_SHORT1	1JP316811	JP1102691548
626	104 GOV_SHORT1	1JP467531	JP1050531621
627	104 GOV_SHORT1	1JP572777	JP1050571668
628	104 GOV_SHORT1	1JP663972	JP1050591682
629	104 GOV_SHORT1	1JP680612	JP1050601697
630	104 GOV_SHORT1	1JP754847	JP10225116C4
631	104 GOV_SHORT1	1JP782293	JP1022521718
632	104 GOV_SHORT1	1TK000251	JP1102081V05
633	183 GOV_JR	1JP289778	JP10506817C7
634	183 GOV_JR	1JP299413	JP12009917C3
635	167 GOV_OPT2	1JP080110	JP1150221354
636	180 GOV_SHORT2	1JP754847	JP10225116C4
637	155 GOV_SWAP1	1JP723388	JP11028316B9
638	JPY FRNS	1JP127440	JP1200971792
639	JPY FRNS	1JP299413	JP12009917C3
640	434-DERIV JPY BOND	1JP268152	JP10226317C7
641	434-DERIV JPY BOND	1JP289778	JP10506817C7
642	434-DERIV JPY BOND	1JP299413	JP12009917C3
643	434-DERIV JPY BOND	1JP663972	JP1050591682
644	USD EMTN	1GB243917	XS0203888036
645	USD EMTN	1GB718488	XS0274100493
646	USD EMTN	1US105182	XS0321707654
647	306 - JGB OPTIONS	1AN188799	XS0325144482
648	306 - JGB OPTIONS	1FR457413	XS0243483269
649	306 - JGB OPTIONS	1NO565633	XS0256094417
650	306 - JGB OPTIONS	1SN074115	XS0319536347
651	306 - JGB OPTIONS	1SN513971	XS0117791151
652	LBIE INTL CREDIT	1JE085574	USG463802037
653	LBIE SCT KOREA	1IE937701	USG17465AA69
654	LBIE SCT KOREA	1KR082483	XS0170356652
655	LBIE SCT KOREA	1KR200804	US302154AS85
656	LBIE SCT KOREA	1KR234142	US50064FAD69
657	LBIE SCT KOREA	1US195803	USU45439AA15
658	LBIE SCT CHINA	0138890B7	USY79985AC46
659	LBIE SCT CHINA	112635362	USG2690HAA44
660	LBIE SCT CHINA	1HK098079	XS0176607306
661	LBIE SCT CHINA	1HK872846	XS0296645012
662	LBIE SCT CHINA	1KY088557	XS0172201955
663	LBIE SCT CHINA	1KY117919	USG4672CAA39
664	LBIE SCT CHINA	1KY231660	USG46715AD30
665	LBIE SCT CHINA	1TK010417	USG4671XAC41
666	LBIE SCT CHINA	1VG265730	USG6955YAA85
667	LBIE SCT CHINA	1VG380869	USG69552AA80
668	LBIE SCT CHINA	3TK001653	USG6955FAA96
669	LBIE SCT CHINA	575426AE1	US575426AE19
670	LBIE SCT INDONESIA	1GB922643	XS0305773292
671	LBIE SCT OPTION	1AN131930	XS0183668358
672	LBIE SCT OPTION	1GB908998	US853254AC43

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625	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 269 1.300% 20150320	23,824,212
626	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 53 1.000% 20101220	87,298,924
627	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 57 1.400% 20110620	100,346,596
628	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 59 1.300% 20110620	9,093,474
629	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 60 1.200% 20110920	16,934,785
630	JAPAN GOVERNMENT TWO YEAR BOND SERIES# 251 0.800% 20081215	37,397,733
631	JAPAN GOVERNMENT TWO YEAR BOND SERIES# 252 0.800% 20090115	26,134,977
632	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 208 1.100% 20081222	70,679,863
633	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 68 1.100% 20121220	7,497,244
634	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 99 2.100% 20271220	3,594
635	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 22 FRN 20180520	30,064,147
636	JAPAN GOVERNMENT TWO YEAR BOND SERIES# 251 0.800% 20081215	42,886,325
637	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 283 1.800% 20160920	25,762,173
638	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 97 2.200% 20270920	91,821,280
639	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 99 2.100% 20271220	29,184,280
640	JAPAN GOVERNMENT TWO YEAR BOND SERIES# 263 0.800% 20091215	885,032,428
641	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 68 1.100% 20121220	246,348,947
642	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 99 2.100% 20271220	13,376,128
643	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 59 1.300% 20110620	136,402,109
644	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	7,971
645	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20211127 SERIES# EMTN	44
646	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20221016 SERIES# eMTN EMTN	28,187
647	EBRD-EUROPEAN BANK RECON & DEV 11.500% 20091026 EMTN	0
648	BNP PARIBAS FRN 20110304 EMTN	146,685
649	KOMMUNALBANKEN AS VARIABLE RATE BOND 20260520 EMTN	0
650	EBRD-EUROPEAN BANK RECON & DEV 12.300% 20090926 SERIES# GMTN EMTN	7,973
651	AFRICAN DEVELOPMENT BANK FRN 20151002 SERIES# 64 EMTN	10,489,862
652	HSBC CAPITAL FUNDING LP/JERSEY CHANNEL I VARIABLE RATE BOND PERP SERIES# REGS	259,440
653	BW GROUP LTD 6.625% 20170628 SERIES# REGS	4,749,679
654	INDUSTRIAL BANK OF KOREA 3.500% 20080611	281,854
655	EXPORT-IMPORT BANK OF KOREA 5.500% 20121017	4,967,647
656	REPUBLIC OF KOREA 4.875% 20140922	1,948,993
657	***HYUNDAI MOTOR MFG ALABAM REG S R/MD 5.30 12/19/2008	3,729,198
658	SINGAPORE TELECOMMUNICATIONS LTD 6.375% 20111201 SERIES# REGS	6,989,646
659	DBS CAPITAL FUNDING CORP VARIABLE RATE BOND PERP SERIES# REGS	210,649
660	AIRPORT AUTHORITY HONG KONG 5.000% 20130916	29,978
661	WING HANG FINANCIAL HOLDINGS LTD VARIABLE RATE BOND PERP SERIES# EMTN	1,748,915
662	HUTCHISON WHAMPOA FINANCE 03/13 LTD 5.875% 20130708	506,160
663	HUTCHISON WHAMPOA INTERNATIONAL 03/33 LT 5.450% 20101124 SERIES# REGS	7,049,286
664	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 20370801 SERIES# REGS	14,949,923
665	HUTCHISON WHAMPOA INTERNATIONAL 01/11 LT 7.000% 20110216 SERIES# REGS	201,146
666	PCI CAPITAL LTD 5.875% 20141217 SERIES# REGS	11,223,158
667	PCCW-HKT CAPITAL NO 3 LTD 5.250% 20150720 SERIES# REGS	884,372
668	PCCW HKT CAPITAL LTD 8.000% 20111115 SERIES# REGS	3,214,282
669	MTR CORP 7.500% 20090204	4,894,481
670	ICICI BANK UK PLC FRN 20100614	899,703
671	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	1,942,590
672	STANDARD CHARTERED PLC VARIABLE RATE BOND PERP SERIES# REGS	890,483

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673	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
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691	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
692	ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
693	OTHSUM ASIA	SUM-FIXED INCOME	ITS Asia
694	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
695	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
696	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
697	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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673	SUM-FIXED INCOME	SUM ASIA	ITS
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691	SUM-FIXED INCOME	SUM ASIA	ITS
692	SUM-FIXED INCOME	SUM ASIA	ITS
693	SUM-FIXED INCOME	SUM ASIA	OTH
694	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
695	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
696	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
697	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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717	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
718	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
719	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
720	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

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673	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG EX-JAPAN	29385	072004534
674	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	24848	0720060Z3
675	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	24848	0720060Z3
676	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
677	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
678	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
679	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
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681	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
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685	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	25942	076002963
686	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	26795	076009356
687	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	26795	076009356
688	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628	076007434
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691	HIGH GRADE CREDIT	HIGH GRADE CREDIT ASIA	HG JAPAN	29628	076007434
692	HIGH YIELD	HIGH YIELD - ASIA	HY FLOW	46074	0770039V5
693	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA	29442	&CDOASIABS
694	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
695	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
696	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
697	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
698	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
699	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
700	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
701	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
702	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
703	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
704	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	071004287
705	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
706	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
707	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
708	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
709	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
710	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
711	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
712	CDO	CDO - EUROPE	CDO BESPOKE CORRELATION EUR	29729	072000763
713	CDO	CDO - EUROPE	CDO CLO CASH-SYN HYBRID EUR	50078	072006YN3
714	CDO	CDO - EUROPE	CDO CLO CASH-SYN HYBRID EUR	50078	072006YN3
715	CDO	CDO - EUROPE	CDO CLO CASH-SYN HYBRID EUR	50078	072006YN3
716	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902	0720028Q4
717	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902	0720028Q4
718	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902	0720028Q4
719	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902	0720028Q4
720	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902	0720028Q4

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	K	L	M
673	LBIE SCT OPTION	1KY231660	USG46715AD30
674	CREDIT IBD JV/187	1GB941858	XS0308785665
675	CREDIT IBD JV/187	1GB941866	XS0308787018
676	SCT JAPAN2 LBIE	0013359D2	USU88869AA71
677	SCT JAPAN2 LBIE	1AN131930	XS0183668358
678	SCT JAPAN2 LBIE	1AN945206	XS0181244756
679	SCT JAPAN2 LBIE	1AW114761	XS0179766489
680	SCT JAPAN2 LBIE	1JP378357	USJ64480AC07
681	SCT JAPAN2 LBIE	1JP543984	XS0129863782
682	SCT JAPAN2 LBIE	1KY470367	USG81051AA57
683	SCT JAPAN2 LBIE	1KY507283	USG63255AA42
684	SCT JAPAN2 LBIE	1US508211	USG6175RAA70
685	SCT JAPAN2 LBIE	3595KAA50	USU3595KAA52
686	310 - LBIE SCT JAPAN	1AN131930	XS0183668358
687	310 - LBIE SCT JAPAN	1AW114761	XS0179766489
688	SCT FLOW	1AN131930	XS0183668358
689	SCT FLOW	1JP378357	USJ64480AC07
690	SCT FLOW	1JP894775	XS0222073420
691	SCT FLOW	1US073570	XS0259062098
692	HY_FLOW_HK	1HK234237	XS0200792405
693		ADJ1	ADJ1
694	CDOBOND59	070820089	XS0133798826
695	CDOBOND59	150577260	XS0150577269
696	CDOBOND59	150577773	XS0150577772
697	CDOBOND59	156270936	XS0156270935
698	CDOBOND59	156273013	XS0156273012
699	CDOBOND59	1DE083630	XS0170876220
700	CDOBOND59	1DE192860	XS0193239273
701	CDOBOND59	1IE217963	XS0197508764
702	CDOBOND59	1IE330766	XS0219927802
703	CDOBOND59	1IE859145	XS0294490312
704	CDOBOND59	1US685951	XS0269145313
705	CDOLDNBONDS	156270936	XS0156270935
706	CDOLDNBONDS	156273013	XS0156273012
707	CDOLDNBONDS	1JE415813	XS0190255199
708	CDOLDNBONDS	1KY333250	XS0218027604
709	CDOLDNBONDS	1LU086561	XS0172064940
710	CDOLDNBONDS	1XE076622	XS0167693398
711	CDOLDNBONDS	1XE076630	XS0167692663
712	CDOLDNBONDS	ADJ1	ADJ1
713	50078CDOEQBONDITS	1IE848932	XS0292330981
714	50078CDOEQBONDITS	1IE848957	XS0292331799
715	50078CDOEQBONDITS	1IE960950	XS0311199367
716	PRI MAN CDO BOND	1IE240239	XS0329868896
717	PRI MAN CDO BOND	1IE240247	XS0329870959
718	PRI MAN CDO BOND	1NL211397	XS0324499309
719	PRI MAN CDO BOND	1NL211538	XS0324500247
720	PRI MAN CDO BOND	1NL781530	XS0280436600

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673	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 20370801 SERIES# REGS	6,897,312
674	ICICI BANK UK PLC FRN 20160711 SERIES# EMTN	22,022,274
675	ICICI BANK UK PLC FRN 20160731 SERIES# EMTN	21,991,063
676	TOKAI PREFERRED CAPITAL CO LLC VARIABLE RATE BOND PERP SERIES# REGS	12,901,872
677	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	17,517,308
678	BTM CURACAO HOLDINGS NV FRN PERP SERIES# EMTN	9,400,000
679	UFJ FINANCE ARUBA AEC 8.750% PERP	208,953
680	RESONA BANK LTD SERIES# REGS VARIABLE RATE BOND PERP	4,076,756
681	SANYO SHINPAN FINANCE CO LTD SERIES# EMTN 2.100% 20080530	887,526
682	SHINSEI FINANCE CAYMAN LTD VARIABLE RATE BOND PERP SERIES# REGS	489,645
683	MUFG CAPITAL FINANCE 1 LTD VARIABLE RATE BOND PERP	89,280
684	MIZUHO CAPITAL INVESTMENT USD 1 LTD VARIABLE RATE BOND PERP SERIES# REGS	4,724,543
685	MIZUHO JGB INVESTMENT LLC VARIABLE RATE BOND PERP SERIES# REGS	6,380,548
686	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	5,827,771
687	UFJ FINANCE ARUBA AEC 8.750% PERP	10,041,267
688	MIZUHO FINANCIAL GROUP CAYMAN LTD 8.375% PERP SERIES# EMTN	97,130
689	RESONA BANK LTD SERIES# REGS VARIABLE RATE BOND PERP	6,522,810
690	JAPAN BANK FOR INTERNATIONAL COOPERATION 4.000% 20100922	97,743
691	***MBIA GLOBAL FUNDING LLC EURO MEDIUM TERM NOTE R/MD 1.0275 06/30/2008	4,309,685
692	TOWNGAS CHINA CO LTD 8.250% 20110923	12,455,000
693	ADJUSTMENT	175,968,908
694	ASIF II FRN 20080807 SERIES# EMTN	16,239,165
695	LRP LANDESBANK RHEINLAND-PFALZ FRN 20120708 SERIES# EMTN	14,317,375
696	HSH NORDBANK AG FRN 20120708 EMTN	14,278,760
697	LANDESBANK BADEN-WURTTEMBERG FRN 20121009 SERIES# EMTN	1,946,552
698	BAYERISCHE LANDESBANK FRN 20121009 SERIES# EMTN	13,142,319
699	LANDESBANK HESSEN-THUERINGEN GIROZENTRAL FRN 20090808 SERIES# EMTN	286,119
700	LANDESBANK BADEN-WURTTEMBERG FRN 20090527 SERIES# EMTN	35,635,800
701	GE CAPITAL EUROPEAN FUNDING FRN 20140728 SERIES# EMTN	29,244,102
702	GE CAPITAL EUROPEAN FUNDING FRN 20120525 SERIES# EMTN	9,799,302
703	GE CAPITAL EUROPEAN FUNDING FRN 20140403 SERIES# EMTN	138,368,885
704	NEW YORK LIFE GLOBAL FUNDING FRN 20131220 SERIES# EMTN	36,668,105
705	LANDESBANK BADEN-WURTTEMBERG FRN 20121009 SERIES# EMTN	86,513
706	BAYERISCHE LANDESBANK FRN 20121009 SERIES# EMTN	580,876
707	CHROME FUNDING LTD/MUST FRN 20091028 SERIES# 1	2,150,346
708	TOPAZ FINANCE LTD VARIABLE RATE BOND 20150620	2,196,619
709	BANQUE GENERALE DU LUXEMBOURG SA 5.750% 20090127 SERIES# 611 EMTN	13,820
710	QUARTZ FINANCE PLC FRN 20430429 SERIES# 2003-2 A	145,309,946
711	QUARTZ FINANCE PLC FRN 20430429 SERIES# 2003-2 B	72,974,512
712	ADJUSTMENT	-351,937,817
713	RUBY FINANCE PLC FRN 20140620 SERIES# 3X	12,285,309
714	RUBY FINANCE PLC FRN 20140620 SERIES# 3X	6,383,389
715	DUNCANNON CRE CDO PLC FRN 20470620 SERIES# 1X	11,638,138
716	LIGHTPOINT PAN-EUROPEAN CLO PLC FRN 20260205 SERIES# 1X	12,490,499
717	LIGHTPOINT PAN-EUROPEAN CLO PLC FRN 20260205 SERIES# 1X	10,881,366
718	MORGAN STANLEY INVESTMENT MANAGEMENT MEZ FRN 20240515 SERIES# 1X	13,257,542
719	MORGAN STANLEY INVESTMENT MANAGEMENT MEZ FRN 20240515 SERIES# 1X	24,560,122
720	GROSVENOR PLACE CLO BV FRN 20230328 SERIES# X	15,698,826

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692	0187	
693	0059	
694	0059	Corporates
695	0059	Corporates
696	0059	Corporates
697	0059	Corporates
698	0059	Corporates
699	0059	Corporates
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702	0059	Corporates
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706	0059	Corporates
707	0059	Corporates
708	0059	Corporates
709	0059	Corporates
710	0059	Corporates
711	0059	Corporates
712	0059	Governments
713	0059	Corporates
714	0059	Corporates
715	0059	Corporates
716	0059	Corporates
717	0059	Corporates
718	0059	Corporates
719	0059	Corporates
720	0059	Corporates

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	A		B
721	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
722	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
723	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
724	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
725	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
726	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
727	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
728	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
729	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
730	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
731	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
732	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
733	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
734	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
735	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
736	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
737	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
738	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
739	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
740	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
741	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
742	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
743	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
744	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
745	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
746	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
747	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
748	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
749	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
750	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
751	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
752	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
753	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
754	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
755	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
756	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
757	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
758	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
759	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
760	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
761	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
762	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
763	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
764	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
765	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
766	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
767	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
768	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

	C	D	E
721	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
722	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
723	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
724	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
725	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
726	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
727	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
728	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
729	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
730	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
731	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
732	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
733	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
734	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
735	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
736	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
737	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
738	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
739	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
740	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
741	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
742	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
743	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
744	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
745	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
746	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
747	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
748	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
749	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
750	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
751	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
752	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
753	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
754	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
755	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
756	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
757	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
758	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
759	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
760	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
761	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
762	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
763	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
764	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
765	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
766	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
767	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
768	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
721	CDO	CDO - EUROPE	CDO CLO PRIMARY EUR	20902	0720028Q4
722	CDO	CDO - EUROPE	CDO CLO SECONDARY EUR	40277	072007974
723	CDO	CDO - EUROPE	CDO CLO SECONDARY EUR	40277	072007974
724	CDO	CDO - EUROPE	CDO CREDIT CPPI EUR	47583	072006P94
725	CDO	CDO - EUROPE	CDO CREDIT HYBRIDS EUR	40303	0720039B4
726	CDO	CDO - EUROPE	CDO CREDIT HYBRIDS EUR	40303	0720039B4
727	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	49818	0710025B1
728	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	49818	0710025B1
729	COMMODITIES TRADING	EUROPE COMMODITIES TRADING	EUR COMMODITIES STRUCTURED	49823	07300P1D8
730	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279	071002JV2
731	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279	071002JV2
732	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279	071002JV2
733	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279	071002JV2
734	FOREIGN EXCHANGE	FX EEMEA	EMG LM EUROPE	22279	072003353
735	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	20193	077005908
736	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	20193	077005908
737	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING	20193	077005908
738	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
739	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
740	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
741	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
742	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
743	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
744	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
745	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
746	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
747	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
748	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
749	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
750	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
751	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
752	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
753	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
754	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
755	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
756	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
757	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
758	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
759	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
760	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
761	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
762	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
763	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
764	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
765	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
766	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
767	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
768	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	K	L	M
721	PRI MAN CDO BOND	1US183171	XS0322031088
722	CDO SEC BONDS	061004AD9	XS0195328108
723	CDO SEC BONDS	121001AL5	XS0206388695
724	CH CPPI BND LBSF	1IE907811	XS0302274682
725	CRD HYBRID BONDS	113517601	DE0001135176
726	CRD HYBRID BONDS	1NL332003	XS0220100183
727	SP LBIE BOND BOOK	1AN354649	XS0345845753
728	SP LBIE BOND BOOK	1US354632	XS0345846132
729	SP-LBCS BONDS	1NL052767	XS0318744249
730	GB EXOTIC LBIE	1DE503744	XS0247196008
731	GB EXOTIC LBIE	1FR478864	FR0010301770
732	GB EXOTIC LBIE	1TR474541	XS0246261720
733	GB EXOTIC LBIE	1US519044	XS0249495754
734	RG SAUDI HEDGE	1GB142531	XS0186419098
735	FUNDS LBF NEW ISSU	1FR248028	XS0204319973
736	FUNDS LBF NEW ISSU	1JE051253	XS0153072003
737	FUNDS LBF NEW ISSU	1JE560600	XS0255554577
738	PIERRE FOUCHET US	0009819L6	XS0087629886
739	PIERRE FOUCHET US	009278722	XS0092787299
740	PIERRE FOUCHET US	120509EI1	XS0097560600
741	PIERRE FOUCHET US	1DE164596	DE000LBW5X76
742	PIERRE FOUCHET US	1DE243333	US515110AK00
743	PIERRE FOUCHET US	1DE571774	XS0257784214
744	PIERRE FOUCHET US	1DE715520	DE000HBE0EZ3
745	PIERRE FOUCHET US	1DE725875	XS0273914274
746	PIERRE FOUCHET US	1DE890265	XS0297232497
747	PIERRE FOUCHET US	1DE938668	XS0308318533
748	PIERRE FOUCHET US	1FR957586	FR0010500843
749	PIERRE FOUCHET US	1FR963774	FR0010479964
750	PIERRE FOUCHET US	1HK100826	US458182BV36
751	PIERRE FOUCHET US	1IT085935	US465410BH09
752	PIERRE FOUCHET US	1NO560691	US282645AQ39
753	PIERRE FOUCHET US	1NO927932	XS0302886881
754	PIERRE FOUCHET US	1SE679509	XS0256141515
755	PIERRE FOUCHET US	1SE841984	XS0210476197
756	PIERRE FOUCHET US	1SN095516	US045167BR36
757	PIERRE FOUCHET US	1SN272487	XS0213281032
758	PIERRE FOUCHET US	1SN272503	XS0223025239
759	PIERRE FOUCHET US	1SN272511	XS0228219894
760	PIERRE FOUCHET US	1SN284169	US298785DH66
761	PIERRE FOUCHET US	1SN357999	XS0215937375
762	PIERRE FOUCHET US	1SN368194	XS0349064328
763	PIERRE FOUCHET US	1SN580350	XS0209821288
764	PIERRE FOUCHET US	1SN833841	US4581X0AL23
765	PIERRE FOUCHET US	2450928Y0	XS0055421035
766	PIERRE FOUCHET US	2450929M5	XS0055420904
767	PIERRE FOUCHET US	423324AC6	US423324AC66
768	PIERRE FOUCHET US	458182CJ9	US458182CJ98

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721	AXIUS EUROPE CLO SA FRN 20231115 SERIES# 1X	6,707,661
722	PETRUSSE EUROPEAN CLO SA 0.000% 20171227 SERIES# 1X	8,388,604
723	ALZETTE EUROPEAN CLO SA 0.000% 20201215 SERIES# 1X	5,600,393
724	RUBY FINANCE PLC 0.000% 20120627 SERIES# 2007-6	1,324,051
725	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	10,048,703
726	LEHMAN BROS TREASURY CO BV FRN 20100620 EMTN	359,080
727	LLOYDS TSB BANK PLC 0.000% 20110220 EMTN	428,034
728	LLOYDS TSB BANK PLC 0.000% 20110220	428,034
729	KBC IFIMA 0.000% 20080906 EMTN	94,000
730	KREDITANSTALT FUER WIEDERAUFBAU 13.000% 20080922 SERIES# $/BR EMTN	22,451,629
731	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 11.000% 20080926 SERIES# EMTN	23,095,883
732	AUSTRIA GOVERNMENT INTERNATIONAL BOND 10.500% 20090323 SERIES# EMTN	694,628
733	INTER-AMERICAN DEVELOPMENT BANK 8.250% 20110412	18,001,267
734	DEPFA BANK PLC 6.250% 20090224 SERIES# EMTN	5,155,107
735	BANQUE AIG 0.000% 20160624 SERIES# B EMTN	14,268
736	ANTHRACITE RATED INVESTMENTS JERSEY LTD 0.000% 20090913 SERIES# EMTN	424,742
737	ANTHRACITE RATED INVESTMENTS JERSEY LTD 0.000% 20130530 SERIES# 45	11,432
738	ITALY GOVERNMENT INTERNATIONAL BOND 6.000% 20080529	4,544,645
739	EUROPEAN INVESTMENT BANK 5.250% 20090112	2,351,447
740	EUROPEAN INVESTMENT BANK 5.875% 20090512 SERIES# EMTN	759,931
741	LANDESBANK BADEN-WURTTEMBERG 4.625% 20081031 SERIES# EMTN	28,561,911
742	LANDWIRTSCHAFTLICHE RENTENBANK 3.625% 20091020 SERIES# G10	28,777
743	KREDITANSTALT FUER WIEDERAUFBAU 5.250% 20100810 SERIES# EMTN	51,421,266
744	HYPOTHEKENBANK IN ESSEN AG 4.250% 20081215	952,397
745	NRW.BANK 5.000% 20091109 SERIES# EMTN	1,638,960
746	NRW.BANK 5.000% 20090504 SERIES# EMTN	31,722,613
747	LANDWIRTSCHAFTLICHE RENTENBANK 5.250% 20090629 SERIES# EMTN	43,322,304
748	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.375% 20120717 SERIES# EMTN	25,305,437
749	DEXIA MUNICIPAL AGENCY 5.125% 20120531 SERIES# EMTN	1,809,973
750	INTER-AMERICAN DEVELOPMENT BAN	62,151,216
751	ITALY GOVERNMENT INTERNATIONAL BOND 2.500% 20080715	4,119,668
752	EKSPORTFINANS A/S 5.500% 20160525	5,205,239
753	KOMMUNALBANKEN AS 5.125% 20120530 SERIES# EMTN	488,146
754	KOMMUNINVEST 5.375% 20110615 SERIES# EMTN	39,233,928
755	KOMMUNINVEST 4.000% 20100121 SERIES# EMTN	24,097,864
756	ASIAN DEVELOPMENT BANK/PASIG 4.375% 20100917	295,315
757	WORLD BK-IBRD-INTL BK REC&DEV 3.370% 20090310 SERIES# EMTN	927,619
758	WORLD BK-IBRD-INTL BK REC&DEV 3.450% 20090629 SERIES# EMTN	1,747,932
759	WORLD BK-IBRD-INTL BK REC&DEV 3.700% 20090826 SERIES# EMTN	1,804,130
760	EUROPEAN INVESTMENT BANK 3.500% 20080314	4,699,840
761	COUNCIL OF EUROPE DEVELOPMENT BANK 4.375% 20101201 SERIES# EMTN	9,868,505
762	COUNCIL OF EUROPE DEVELOPMENT BANK 4.000% 20150415	12,466,455
763	WORLD BK-IBRD-INTL BK REC&DEV 3.110% 20080728 SERIES# EMTN	941,573
764	INTER-AMERICAN DEVELOPMENT BANK 5.250% 20080616 SERIES# GMTN	4,732,392
765	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20160927 SERIES# INTL	65,078
766	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20230927	342,986
767	HELLENIC REPUBLIC GOVERNMENT INTERNATION 6.950% 20080304	90,390
768	INTER-AMERICAN DEVELOPMENT BANK 5.625% 20090416	539,273

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721	0059	Corporates
722	0183	Corporates
723	0183	Corporates
724	0059	Corporates
725	0183	Governments
726	0183	Corporates
727	0183	Corporates
728	0183	Corporates
729	0C11	Corporates
730	0183	Corporates
731	0183	Governments
732	0183	Corporates
733	0183	Corporates
734	0183	Corporates
735	0061	Corporates
736	0061	Corporates
737	0061	Corporates
738	0183	Corporates
739	0183	Corporates
740	0183	Corporates
741	0183	Governments
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767	0183	Governments
768	0183	Governments

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769	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
770	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
771	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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783	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
784	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
785	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
786	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
787	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
788	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
789	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
790	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
791	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
792	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
793	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
794	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
795	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
796	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
797	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
798	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
799	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
800	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
801	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
802	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
803	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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806	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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808	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
809	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
810	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
811	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
812	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
813	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
814	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
815	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
816	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	C	D	E
769	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
770	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
771	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
772	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
773	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
774	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
775	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
776	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
777	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
778	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
779	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
780	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
781	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
782	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
783	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
784	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
785	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
786	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
787	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
788	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
789	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
790	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
791	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
792	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
793	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
794	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
795	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
796	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
797	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
798	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
799	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
800	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
801	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
802	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
803	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
804	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
805	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
806	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
807	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
808	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
809	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
810	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
811	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
812	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
813	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
814	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
815	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
816	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
769	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
770	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	072004F90
771	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	074001371
772	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	074001371
773	GLOBAL RATES	GOVERNMENTS EUROPE	DOLLAR GOVTS	24981	074001371
774	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
775	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
776	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
777	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
778	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
779	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
780	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
781	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
782	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
783	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
784	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
785	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
786	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
787	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
788	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
789	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
790	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
791	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
792	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
793	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
794	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
795	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
796	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710021Y5
797	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710022H1
798	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
799	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
800	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
801	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
802	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
803	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
804	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
805	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
806	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
807	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
808	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
809	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
810	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
811	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
812	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
813	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
814	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
815	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0710029F8
816	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071002VR7

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	K	L	M
769	PIERRE FOUCHET US	731011AM4	US731011AM43
770	PIERRE FOUCHET US	9289390A0	US459056LD78
771	US AGENCIES	1SE287220	US00254EAF97
772	US AGENCIES	1SN079056	US45905UCU60
773	US AGENCIES	9289390A0	US459056LD78
774	GC PERIPHERALS	0005190B9	NL0000102077
775	GC PERIPHERALS	0011290B5	BE0000282880
776	GC PERIPHERALS	010531BT7	IT0001444378
777	GC PERIPHERALS	113513501	DE0001135135
778	GC PERIPHERALS	1AT325734	AT0000386198
779	GC PERIPHERALS	1AT540365	AT0000A011T9
780	GC PERIPHERALS	1AT791661	AT0000A04967
781	GC PERIPHERALS	1DE250254	DE0001135341
782	GC PERIPHERALS	1DE288783	DE0001135275
783	GC PERIPHERALS	1DE857686	DE0001141505
784	GC PERIPHERALS	1DE907739	DE0001135333
785	GC PERIPHERALS	1ES209048	ES0000012916
786	GC PERIPHERALS	1FI078797	FI0001005522
787	GC PERIPHERALS	1FI562782	FI0001006066
788	GC PERIPHERALS	1FR229374	FR0010112052
789	GC PERIPHERALS	1FR890555	FR0010466938
790	GC PERIPHERALS	1GR444633	GR0124028623
791	GC PERIPHERALS	1GR907951	GR0133003161
792	GC PERIPHERALS	1IE068499	IE0032584868
793	GC PERIPHERALS	1PT213135	PTOTE2OE0000
794	GC PERIPHERALS	1PT648595	PTOTE6OE0006
795	GC PERIPHERALS	300732SP0	ES0000012411
796	GC PERIPHERALS	942543588	NL0000102317
797	ASSET SWAP	504071101	DE0001135184
798	LANDOLFI GOVT BOND	006677991	FR0000187874
799	LANDOLFI GOVT BOND	144861903	IT0001448619
800	LANDOLFI GOVT BOND	1BE063081	BE0000301102
801	LANDOLFI GOVT BOND	1BE883314	BE0000310194
802	LANDOLFI GOVT BOND	1DE138434	DE0001141448
803	LANDOLFI GOVT BOND	1DE857686	DE0001141505
804	LANDOLFI GOVT BOND	1GR347232	GR0110019214
805	LANDOLFI GOVT BOND	1GR509070	GR0110018208
806	LANDOLFI GOVT BOND	1GR907951	GR0133003161
807	LANDOLFI GOVT BOND	1IE068499	IE0032584868
808	LANDOLFI GOVT BOND	1IT099480	IT0003535157
809	LANDOLFI GOVT BOND	1IT196773	IT0004284334
810	LANDOLFI GOVT BOND	1IT227503	IT0003719918
811	LANDOLFI GOVT BOND	1IT306166	IT0004307614
812	LANDOLFI GOVT BOND	1IT359389	IT0004324932
813	LANDOLFI GOVT BOND	1PT213135	PTOTE2OE0000
814	LANDOLFI GOVT BOND	5191241A9	PTOTEKOE0003
815	LANDOLFI GOVT BOND	894321751	PTOTEGOE0009
816	LANDOLFI GOVT SHOR	1DE138434	DE0001141448

	N	O
769	POLAND GOVERNMENT INTERNATIONAL BOND 6.250% 20120703	630,675
770	WORLD BK-IBRD-INTL BK REC&DEV 7.625% 20230119	6,617,985
771	SVENSK EXPORTKREDIT AB 4.000% 20100615	205,506,778
772	WORLD BK-IBRD-INTL BK REC&DEV 3.625% 20130521 SERIES# GMTN EMTN	460,399
773	WORLD BK-IBRD-INTL BK REC&DEV 7.625% 20230119	74,583,134
774	NETHERLANDS GOVERNMENT BOND 7.500% 20230115	9,734,696
775	BELGIUM GOVERNMENT BOND 8.000% 20150328 SERIES# 23	51,274,896
776	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	3,096,401
777	BUNDESREPUBLIK DEUTSCHLAND 5.375% 20100104 SERIES# 99	20,549,341
778	AUSTRIA GOVERNMENT BOND 3.500% 20150715	60,054,795
779	AUSTRIA GOVERNMENT BOND 4.000% 20160915 SERIES# EMTN 144A	113,352,671
780	AUSTRIA GOVERNMENT BOND 4.150% 20370315 144A	5,957,877
781	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20180104 SERIES# 07	543,719
782	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	40,684,475
783	BUNDESOBLIGATION 4.000% 20120413 SERIES# 150	1,738,004
784	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20170704 SERIES# 07	7,713,025
785	SPAIN GOVERNMENT BOND 4.400% 20150131	8,434,395
786	FINLAND GOVERNMENT BOND 3.000% 20080704	128,652
787	FINLAND GOVERNMENT BOND 3.875% 20170915	191,019,717
788	FRANCE GOVERNMENT BOND OAT 4.000% 20141025	9,112,104
789	FRANCE GOVERNMENT BOND OAT 4.250% 20231025	612,660
790	HELLENIC REPUBLIC GOVERNMENT BOND 3.600% 20160720 SERIES# 10YR	3,018,546
791	HELLENIC REPUBLIC GOVERNMENT BOND 4.700% 20240320 SERIES# 15YR	29,288,268
792	IRELAND GOVERNMENT 3.250% 20090418	5,026
793	PORTUGAL OT'S-OBRIG DO TESOURO 3.250% 20080715 SERIES# JULY	23,456,198
794	PORTUGAL GOVERNMENT INTERNATIONAL BOND 4.200% 20161015	18,031,103
795	SPAIN GOVERNMENT BOND 5.750% 20320730	2,200,389
796	NETHERLANDS GOVERNMENT BOND 5.500% 20280115	7,477,992
797	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20110704 SERIES# 01	1,937,245
798	FRANCE GOVERNMENT BOND OAT 5.000% 20111025	991,718
799	ITALY BUONI POLIENNALI DEL TESORO 5.500% 20101101	19,888,968
800	BELGIUM GOVERNMENT BOND 4.250% 20130928 SERIES# 41	17,197,976
801	BELGIUM GOVERNMENT BOND 4.000% 20130328 SERIES# 50	25,630,659
802	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	12,981,512
803	BUNDESOBLIGATION 4.000% 20120413 SERIES# 150	12,487,330
804	HELLENIC REPUBLIC GOVERNMENT BOND 3.800% 20110320 SERIES# 3YR	14,389,679
805	HELLENIC REPUBLIC GOVERNMENT BOND 3.400% 20090621 SERIES# 3YR	454,488
806	HELLENIC REPUBLIC GOVERNMENT BOND 4.700% 20240320 SERIES# 15YR	28,484,849
807	IRELAND GOVERNMENT 3.250% 20090418	475,635
808	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	779,569
809	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20121015	69,881,643
810	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20150201	6,205,848
811	ITALY ICTZ - CCT 0.000% 20091231	60,205,423
812	ITALY BOT-BUONI ORD DEL TESORO 0.000% 20090216 SERIES# 12MO	5,210,053
813	PORTUGAL OT'S-OBRIG DO TESOURO 3.250% 20080715 SERIES# JULY	298,926
814	PORTUGAL OT'S-OBRIG DO TESOURO 5.000% 20120615 SERIES# JUNE	4,789,671
815	PORTUGAL OT'S-OBRIG DO TESOURO 5.450% 20130923 SERIES# SEPT	1,970,150
816	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	14,110,340

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769	0183	Governments
770	0183	Governments
771	0183	Governments
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814	0183	Governments
815	0183	Governments
816	0183	Governments

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

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

	F	G	H	I	J
817	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071002VR7
818	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071002VR7
819	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071002VR7
820	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071002VR7
821	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071002VR7
822	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071002VR7
823	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071002VR7
824	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071002VR7
825	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071002VR7
826	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071002VR7
827	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071005JF0
828	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071005JF0
829	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071005JF0
830	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071005JF0
831	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071005JF0
832	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071005JF0
833	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	071005JF0
834	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
835	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
836	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
837	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
838	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
839	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
840	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
841	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
842	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
843	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
844	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
845	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
846	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
847	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
848	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
849	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
850	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
851	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
852	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
853	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
854	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	0720037X8
855	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007188
856	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007188
857	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007188
858	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007188
859	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007188
860	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
861	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
862	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
863	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
864	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667

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	K	L	M
817	LANDOLFI GOVT SHOR	1ES131374	ES0000012882
818	LANDOLFI GOVT SHOR	1FI078797	FI0001005522
819	LANDOLFI GOVT SHOR	1IT359181	IT0004324957
820	LANDOLFI GOVT SHOR	1IT359389	IT0004324932
821	LANDOLFI GOVT SHOR	1NL085502	NL0000102101
822	LANDOLFI GOVT SHOR	1PT213135	PTOTE2OE0000
823	LANDOLFI GOVT SHOR	250408PB1	FR0000570632
824	LANDOLFI GOVT SHOR	288945561	BE0000288945
825	LANDOLFI GOVT SHOR	645654666	PTOTEBOE0012
826	LANDOLFI GOVT SHOR	999935BB4	BE0000268749
827	AUSTRIA Y/E TRADE	1AT080180	AT0000385992
828	AUSTRIA Y/E TRADE	1AT130159	AT0000386073
829	AUSTRIA Y/E TRADE	1AT325734	AT0000386198
830	AUSTRIA Y/E TRADE	1AT540365	AT0000A011T9
831	AUSTRIA Y/E TRADE	1AT791661	AT0000A04967
832	AUSTRIA Y/E TRADE	385067RA3	AT0000385067
833	AUSTRIA Y/E TRADE	385356001	AT0000385356
834	THOMAS LERICHE EUR	0002300B4	FR0000570780
835	THOMAS LERICHE EUR	0011290B5	BE0000282880
836	THOMAS LERICHE EUR	014343230	NL0000102671
837	THOMAS LERICHE EUR	113517601	DE0001135176
838	THOMAS LERICHE EUR	1AT130159	AT0000386073
839	THOMAS LERICHE EUR	1AT325734	AT0000386198
840	THOMAS LERICHE EUR	1AT540365	AT0000A011T9
841	THOMAS LERICHE EUR	1BE063081	BE0000301102
842	THOMAS LERICHE EUR	1DE060307	DE0001135218
843	THOMAS LERICHE EUR	1DE086526	DE0001135234
844	THOMAS LERICHE EUR	1ES209048	ES0000012916
845	THOMAS LERICHE EUR	1FR050473	FR0000188690
846	THOMAS LERICHE EUR	1FR080132	FR0000189151
847	THOMAS LERICHE EUR	1IT136472	IT0003618383
848	THOMAS LERICHE EUR	1IT196773	IT0004284334
849	THOMAS LERICHE EUR	1IT227503	IT0003719918
850	THOMAS LERICHE EUR	1PT213135	PTOTE2OE0000
851	THOMAS LERICHE EUR	385356001	AT0000385356
852	THOMAS LERICHE EUR	5191241A9	PTOTEKOE0003
853	THOMAS LERICHE EUR	556017259	DE0001135200
854	THOMAS LERICHE EUR	894321751	PTOTEGOE0009
855	ARBITRAGE	1ES131374	ES0000012882
856	ARBITRAGE	1GR509070	GR0110018208
857	ARBITRAGE	1NL085502	NL0000102101
858	ARBITRAGE	504071101	DE0001135184
859	ARBITRAGE	645654666	PTOTEBOE0012
860	DEM ARB 4	0009819L6	XS0087629886
861	DEM ARB 4	1DE138434	DE0001141448
862	DEM ARB 4	1DE164596	DE000LBW5X76
863	DEM ARB 4	1DE725875	XS0273914274
864	DEM ARB 4	1DE971016	DE000A0NKUD2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	N	O
817	SPAIN GOVERNMENT BOND 3.600% 20090131	14,247,977
818	FINLAND GOVERNMENT BOND 3.000% 20080704	3,859,546
819	ITALY BOT-BUONI ORD DEL TESORO 0.000% 20080829 SERIES# 6MO	189,057,563
820	ITALY BOT-BUONI ORD DEL TESORO 0.000% 20090216 SERIES# 12MO	18,235,186
821	NETHERLANDS GOVERNMENT BOND 2.750% 20090115	47,022
822	PORTUGAL OT'S-OBRIG DO TESOURO 3.250% 20080715 SERIES# JULY	220,118
823	FRANCE GOVERNMENT BOND OAT 5.250% 20080425	1,970,492
824	BELGIUM GOVERNMENT BOND 5.750% 20080328 SERIES# 28	1,880,168
825	PORTUGAL OT'S-OBRIG DO TESOURO 5.375% 20080623 SERIES# JUNE	324,129
826	BELGIUM GOVERNMENT BOND 7.500% 20080729 SERIES# 16	11,290,996
827	AUSTRIA GOVERNMENT BOND 3.800% 20131020 SERIES# EMTN 144A	145,360,474
828	AUSTRIA GOVERNMENT BOND 4.300% 20140715	1,245,704
829	AUSTRIA GOVERNMENT BOND 3.500% 20150715	94,390,884
830	AUSTRIA GOVERNMENT BOND 4.000% 20160915 SERIES# EMTN 144A	13,423,192
831	AUSTRIA GOVERNMENT BOND 4.150% 20370315 144A	62,201,312
832	AUSTRIA GOVERNMENT BOND 5.250% 20110104 SERIES# EMTN	5,364,698
833	AUSTRIA GOVERNMENT BOND 5.000% 20120715 144A	195,454,716
834	FRANCE GOVERNMENT BOND OAT 8.500% 20121226	23,371,991
835	BELGIUM GOVERNMENT BOND 8.000% 20150328 SERIES# 23	9,481,655
836	NETHERLANDS GOVERNMENT BOND 5.000% 20120715	16,216,310
837	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	10,892
838	AUSTRIA GOVERNMENT BOND 4.300% 20140715	17,233,000
839	AUSTRIA GOVERNMENT BOND 3.500% 20150715	128,689
840	AUSTRIA GOVERNMENT BOND 4.000% 20160915 SERIES# EMTN 144A	6,370,990
841	BELGIUM GOVERNMENT BOND 4.250% 20130928 SERIES# 41	40,737,452
842	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	1,507,398
843	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20130704 SERIES# 03	35,768,888
844	SPAIN GOVERNMENT BOND 4.400% 20150131	15,113,656
845	FRANCE GOVERNMENT BOND OAT 4.750% 20121025	36,201,181
846	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	6,969,245
847	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20140801	18,071,482
848	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20121015	14,183,607
849	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20150201	13,927,955
850	PORTUGAL OT'S-OBRIG DO TESOURO 3.250% 20080715 SERIES# JULY	13,587,548
851	AUSTRIA GOVERNMENT BOND 5.000% 20120715 144A	20,387,447
852	PORTUGAL OT'S-OBRIG DO TESOURO 5.000% 20120615 SERIES# JUNE	6,381,965
853	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120704 SERIES# 02	20,421,419
854	PORTUGAL OT'S-OBRIG DO TESOURO 5.450% 20130923 SERIES# SEPT	45,142,239
855	SPAIN GOVERNMENT BOND 3.600% 20090131	10,710,265
856	HELLENIC REPUBLIC GOVERNMENT BOND 3.400% 20090621 SERIES# 3YR	19,684,581
857	NETHERLANDS GOVERNMENT BOND 2.750% 20090115	13,557,109
858	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20110704 SERIES# 01	63,958,771
859	PORTUGAL OT'S-OBRIG DO TESOURO 5.375% 20080623 SERIES# JUNE	9,121,535
860	ITALY GOVERNMENT INTERNATIONAL BOND 6.000% 20080529	188,988
861	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	1,803,464
862	LANDESBANK BADEN-WURTTEMBERG 4.625% 20081031 SERIES# EMTN	432,435
863	NRW.BANK 5.000% 20091109 SERIES# EMTN	24,204
864	BERLIN LAND 4.875% 20170626 SERIES# 230	1,088,775

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	P	Q
817	0183	Governments
818	0183	Governments
819	0183	Governments
820	0183	Governments
821	0183	Governments
822	0183	Governments
823	0183	Governments
824	0183	Governments
825	0183	Governments
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831	0183	Governments
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856	0183	Governments
857	0183	Governments
858	0183	Governments
859	0183	Governments
860	0183	Corporates
861	0183	Governments
862	0183	Governments
863	0183	Corporates
864	0183	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

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

	F	G	H	I	J
865	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
866	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
867	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
868	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
869	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
870	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
871	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
872	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
873	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
874	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	074007667
875	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
876	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
877	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
878	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
879	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
880	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
881	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
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883	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
884	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
885	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
886	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
887	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
888	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
889	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
890	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
891	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
892	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
893	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
894	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
895	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
896	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
897	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
898	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
899	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
900	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
901	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
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903	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076004589
904	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
905	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
906	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
907	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
908	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
909	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
910	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
911	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
912	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192

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	K	L	M
865	DEM ARB 4	1ES689850	ES0312298013
866	DEM ARB 4	1FR263753	FR0010143743
867	DEM ARB 4	1GB943243	XS0307322437
868	DEM ARB 4	1IT084920	XS0171597395
869	DEM ARB 4	1IT085935	US465410BH09
870	DEM ARB 4	1IT463280	IT0004014855
871	DEM ARB 4	1NO927932	XS0302886881
872	DEM ARB 4	1SE679509	XS0256141515
873	DEM ARB 4	423324AC6	US423324AC66
874	DEM ARB 4	567741962	FR0000571259
875	ARBITRAGE 1	003838653	AT0000383864
876	ARBITRAGE 1	010531BT7	IT0001444378
877	ARBITRAGE 1	042529PB7	FR0000571218
878	ARBITRAGE 1	109441808	GR0124006405
879	ARBITRAGE 1	113513501	DE0001135135
880	ARBITRAGE 1	113517601	DE0001135176
881	ARBITRAGE 1	124002361	GR0124002362
882	ARBITRAGE 1	1AT080180	AT0000385992
883	ARBITRAGE 1	1AT318580	AT0000A08968
884	ARBITRAGE 1	1AT325734	AT0000386198
885	ARBITRAGE 1	1AT444683	AT0000A001X2
886	ARBITRAGE 1	1DE250254	DE0001135341
887	ARBITRAGE 1	1DE803029	DE0001135325
888	ARBITRAGE 1	1DE907739	DE0001135333
889	ARBITRAGE 1	1FR080132	FR0000189151
890	ARBITRAGE 1	1FR890555	FR0010466938
891	ARBITRAGE 1	1GR303458	GR0138001673
892	ARBITRAGE 1	1GR347232	GR0110019214
893	ARBITRAGE 1	1GR444633	GR0124028623
894	ARBITRAGE 1	1GR509070	GR0110018208
895	ARBITRAGE 1	1GR640198	XS0260024277
896	ARBITRAGE 1	1GR833363	GR0114020457
897	ARBITRAGE 1	1GR907951	GR0133003161
898	ARBITRAGE 1	1IT099480	IT0003535157
899	ARBITRAGE 1	1IT227503	IT0003719918
900	ARBITRAGE 1	251032OT0	FR0000187635
901	ARBITRAGE 1	300732SP0	ES0000012411
902	ARBITRAGE 1	385356001	AT0000385356
903	ARBITRAGE 1	942543588	NL0000102317
904	TREGGIARI/ARBITRAGE	040719643	IT0001224309
905	TREGGIARI/ARBITRAGE	168524148	FR0000186199
906	TREGGIARI/ARBITRAGE	1DE138434	DE0001141448
907	TREGGIARI/ARBITRAGE	1DE567178	DE0001137149
908	TREGGIARI/ARBITRAGE	1DE754081	DE0001137164
909	TREGGIARI/ARBITRAGE	1DE830725	DE0001137172
910	TREGGIARI/ARBITRAGE	1FR408598	FR0108197569
911	TREGGIARI/ARBITRAGE	1IT306166	IT0004307614
912	TREGGIARI/ARBITRAGE	1NL085502	NL0000102101

	N	O
865	AYT CEDULAS CAJAS GLOBAL 3.500% 20160314 SERIES# 2	180,886
866	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 4.000% 20191025	191,831
867	BRADFORD & BINGLEY PLC 4.875% 20170628 SERIES# EMTN	989,431
868	REGION OF MARCHE ITALY 4.647% 20230627 SERIES# EMTN	2,249
869	ITALY GOVERNMENT INTERNATIONAL BOND 2.500% 20080715	13,652
870	CASSA DEPOSITI E PRESTITI SPA 3.000% 20090731 SERIES# EMTN	320,097
871	KOMMUNALBANKEN AS 5.125% 20120530 SERIES# EMTN	16,481
872	KOMMUNINVEST 5.375% 20110615 SERIES# EMTN	1,311,039
873	HELLENIC REPUBLIC GOVERNMENT INTERNATION 6.950% 20080304	2,736,909
874	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.125% 20081025 SERIES# Ffr	7
875	AUSTRIA GOVERNMENT BOND 6.250% 20270715 SERIES# 97 6	24,436,507
876	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	2,689,484
877	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	123,984,229
878	HELLENIC REPUBLIC GOVERNMENT BOND 6.300% 20090129	8,063,051
879	BUNDESREPUBLIK DEUTSCHLAND 5.375% 20100104 SERIES# 99	251,625
880	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	5,867,535
881	HELLENIC REPUBLIC GOVERNMENT BOND 8.600% 20080326	923,828
882	AUSTRIA GOVERNMENT BOND 3.800% 20131020 SERIES# EMTN 144A	11,898,791
883	AUSTRIA GOVERNMENT BOND 4.350% 20190315 144A	702,637
884	AUSTRIA GOVERNMENT BOND 3.500% 20150715	14,304,190
885	AUSTRIA GOVERNMENT BOND 3.500% 20210915 SERIES# EMTN 144A	6,659,991
886	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20180104 SERIES# 07	3,169,720
887	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20390704 SERIES# 07	148,133,879
888	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20170704 SERIES# 07	669,434
889	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	31,958,227
890	FRANCE GOVERNMENT BOND OAT 4.250% 20231025	49,992,073
891	HELLENIC REPUBLIC GOVERNMENT BOND 4.500% 20370920 SERIES# 30YR	22,725,748
892	HELLENIC REPUBLIC GOVERNMENT BOND 3.800% 20110320 SERIES# 3YR	7,197,802
893	HELLENIC REPUBLIC GOVERNMENT BOND 3.600% 20160720 SERIES# 10YR	24,965,580
894	HELLENIC REPUBLIC GOVERNMENT BOND 3.400% 20090621 SERIES# 3YR	3,325,577
895	HELLENIC REPUBLIC GOVERNMENT INTERNATION FRN 20180705	10,252,856
896	HELLENIC REPUBLIC GOVERNMENT BOND 4.100% 20120820 SERIES# 5Y	841,808
897	HELLENIC REPUBLIC GOVERNMENT BOND 4.700% 20240320 SERIES# 15YR	21,438,039
898	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	558,891
899	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20150201	364,236
900	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	81,958,950
901	SPAIN GOVERNMENT BOND 5.750% 20320730	59,310,186
902	AUSTRIA GOVERNMENT BOND 5.000% 20120715 144A	22,816,142
903	NETHERLANDS GOVERNMENT BOND 5.500% 20280115	325,186
904	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20080501	477,854
905	FRANCE GOVERNMENT BOND OAT 4.000% 20091025	3,749,044
906	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	36,909,224
907	BUNDESSCHATZANWEISUNGEN 3.250% 20080613	3,522,202
908	BUNDESSCHATZANWEISUNGEN 3.750% 20081212	106,503
909	BUNDESSCHATZANWEISUNGEN 3.750% 20090313 SERIES# 1	228,257,398
910	FRENCH TREASURY NOTE BTAN 2.750% 20080312	1,034,589
911	ITALY ICTZ - CCT 0.000% 20091231	1,744,424
912	NETHERLANDS GOVERNMENT BOND 2.750% 20090115	1,153,228

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	P	Q
865	0183	Governments
866	0183	Governments
867	0183	Corporates
868	0183	Corporates
869	0183	Governments
870	0183	Governments
871	0183	Corporates
872	0183	Corporates
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895	0183	Corporates
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911	0183	Governments
912	0183	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

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

	F	G	H	I	J
913	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
914	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
915	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008192
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917	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008242
918	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008242
919	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
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921	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
922	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
923	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
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950	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
951	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
952	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
953	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
954	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
955	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
956	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
957	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
958	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
959	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267
960	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008267

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

	K	L	M
913	TREGGIARI/ARBITRAGE	1NL442950	NL0000101707
914	TREGGIARI/ARBITRAGE	250408PB1	FR0000570632
915	TREGGIARI/ARBITRAGE	513215756	DE0001135077
916	TREGGIARI/ARBITRAGE	984231191	DE0001135093
917	EURO GOVTS	1ES791672	ES00000120L4
918	EURO GOVTS	288945561	BE0000288945
919	EURO GOVTS	006677991	FR0000187874
920	EURO GOVTS	010531BT7	IT0001444378
921	EURO GOVTS	040719643	IT0001224309
922	EURO GOVTS	103559316	AT0000384938
923	EURO GOVTS	109441808	GR0124006405
924	EURO GOVTS	110820750	FI0001005167
925	EURO GOVTS	113513501	DE0001135135
926	EURO GOVTS	113517601	DE0001135176
927	EURO GOVTS	144861903	IT0001448619
928	EURO GOVTS	168524148	FR0000186199
929	EURO GOVTS	1AT325734	AT0000386198
930	EURO GOVTS	1AT540365	AT0000A011T9
931	EURO GOVTS	1BE063081	BE0000301102
932	EURO GOVTS	1BE883314	BE0000310194
933	EURO GOVTS	1DE060307	DE0001135218
934	EURO GOVTS	1DE138434	DE0001141448
935	EURO GOVTS	1DE567178	DE0001137149
936	EURO GOVTS	1DE688990	DE0001141497
937	EURO GOVTS	1DE754081	DE0001137164
938	EURO GOVTS	1DE803029	DE0001135325
939	EURO GOVTS	1DE830725	DE0001137172
940	EURO GOVTS	1DE857686	DE0001141505
941	EURO GOVTS	1DE907739	DE0001135333
942	EURO GOVTS	1ES131374	ES0000012882
943	EURO GOVTS	1FI078797	FI0001005522
944	EURO GOVTS	1FR050473	FR0000188690
945	EURO GOVTS	1FR333317	FR0010198036
946	EURO GOVTS	1GR509070	GR0110018208
947	EURO GOVTS	1IE050638	IE0031256328
948	EURO GOVTS	1IE068499	IE0032584868
949	EURO GOVTS	1IT099480	IT0003535157
950	EURO GOVTS	1NL085502	NL0000102101
951	EURO GOVTS	250408PB1	FR0000570632
952	EURO GOVTS	358388601	NL0000102606
953	EURO GOVTS	385067RA3	AT0000385067
954	EURO GOVTS	385356001	AT0000385356
955	EURO GOVTS	513215756	DE0001135077
956	EURO GOVTS	5191241A9	PTOTEKOE0003
957	EURO GOVTS	556017259	DE0001135200
958	EURO GOVTS	645654666	PTOTEBOE0012
959	EURO GOVTS	9008940B8	NL0000102192
960	EURO GOVTS	942543588	NL0000102317

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	N	O
913	NETHERLANDS GOVERNMENT BOND 2.750% 20090415	4,412,106
914	FRANCE GOVERNMENT BOND OAT 5.250% 20080425	135,101
915	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20080704 SERIES# 98	219,790
916	BUNDESREPUBLIK DEUTSCHLAND 4.125% 20080704 SERIES# 98	3,671,610
917	SPAIN GOVERNMENT BOND 3.900% 20121031	437,988,797
918	BELGIUM GOVERNMENT BOND 5.750% 20080328 SERIES# 28	37,240,889
919	FRANCE GOVERNMENT BOND OAT 5.000% 20111025	14,539,078
920	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	653,341
921	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20080501	5,717,671
922	AUSTRIA GOVERNMENT BOND 5.500% 20100115 SERIES# 99 4	88,011
923	HELLENIC REPUBLIC GOVERNMENT BOND 6.300% 20090129	8,948,525
924	FINLAND GOVERNMENT BOND 5.750% 20110223	7,931,474
925	BUNDESREPUBLIK DEUTSCHLAND 5.375% 20100104 SERIES# 99	3,432,248
926	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	906,031
927	ITALY BUONI POLIENNALI DEL TESORO 5.500% 20101101	662,896
928	FRANCE GOVERNMENT BOND OAT 4.000% 20091025	241
929	AUSTRIA GOVERNMENT BOND 3.500% 20150715	571,950
930	AUSTRIA GOVERNMENT BOND 4.000% 20160915 SERIES# EMTN 144A	21,695
931	BELGIUM GOVERNMENT BOND 4.250% 20130928 SERIES# 41	3,530,747
932	BELGIUM GOVERNMENT BOND 4.000% 20130328 SERIES# 50	5,920,682
933	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	288,608
934	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	352,758
935	BUNDESSCHATZANWEISUNGEN 3.250% 20080613	939,991
936	BUNDESOBLIGATION 3.500% 20111014 SERIES# 149	5,351,694
937	BUNDESSCHATZANWEISUNGEN 3.750% 20081212	7,196,151
938	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20390704 SERIES# 07	3,077,679
939	BUNDESSCHATZANWEISUNGEN 3.750% 20090313 SERIES# 1	1,897,634
940	BUNDESOBLIGATION 4.000% 20120413 SERIES# 150	6,042,744
941	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20170704 SERIES# 07	883,105
942	SPAIN GOVERNMENT BOND 3.600% 20090131	2,227,617
943	FINLAND GOVERNMENT BOND 3.000% 20080704	2,830,334
944	FRANCE GOVERNMENT BOND OAT 4.750% 20121025	1,872,852
945	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 3.750% 20201025	3,509,276
946	HELLENIC REPUBLIC GOVERNMENT BOND 3.400% 20090621 SERIES# 3YR	3,455,939
947	IRELAND GOVERNMENT 5.000% 20130418	1,523,044
948	IRELAND GOVERNMENT 3.250% 20090418	72,878
949	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	868,413
950	NETHERLANDS GOVERNMENT BOND 2.750% 20090115	878,236
951	FRANCE GOVERNMENT BOND OAT 5.250% 20080425	985,246
952	NETHERLANDS GOVERNMENT BOND 5.000% 20110715	2,448,831
953	AUSTRIA GOVERNMENT BOND 5.250% 20110104 SERIES# EMTN	1,654,996
954	AUSTRIA GOVERNMENT BOND 5.000% 20120715 144A	6,081,267
955	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20080704 SERIES# 98	10,325,701
956	PORTUGAL OT'S-OBRIG DO TESOURO 5.000% 20120615 SERIES# JUNE	127,639
957	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120704 SERIES# 02	300,979
958	PORTUGAL OT'S-OBRIG DO TESOURO 5.375% 20080623 SERIES# JUNE	143,452
959	NETHERLANDS GOVERNMENT BOND 7.500% 20100415	823,870
960	NETHERLANDS GOVERNMENT BOND 5.500% 20280115	1,625,930

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913	0183	Governments
914	0183	Governments
915	0183	Governments
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960	0183	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

	C	D	E
961	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
962	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
963	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
964	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
965	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
966	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
967	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
968	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
969	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
970	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
971	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
972	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
973	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
974	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
975	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
976	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
977	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
978	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
979	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
980	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
981	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
982	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
983	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
984	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
985	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
986	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
987	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
988	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
989	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
990	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
991	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
992	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
993	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
994	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
995	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
996	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
997	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
998	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
999	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1000	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1001	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1002	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1003	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1004	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1005	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1006	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1007	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1008	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

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

	K	L	M
961	ASSET SWAP	010301380	FR0000497398
962	ASSET SWAP	040110KF4	DE0002760832
963	ASSET SWAP	1AT332490	XS0276012605
964	ASSET SWAP	1AT930350	XS0231636753
965	ASSET SWAP	1DE064184	DE0003081832
966	ASSET SWAP	1DE065579	DE0003097077
967	ASSET SWAP	1DE085627	DE0002760915
968	ASSET SWAP	1DE089587	DE0001469104
969	ASSET SWAP	1DE138434	DE0001141448
970	ASSET SWAP	1DE226155	DE0001616456
971	ASSET SWAP	1DE292280	XS0186940770
972	ASSET SWAP	1DE294237	DE000DXA0KK4
973	ASSET SWAP	1DE309316	DE000LRP0UA5
974	ASSET SWAP	1DE338398	DE000A0JBSE1
975	ASSET SWAP	1DE348942	DE000NRW1U83
976	ASSET SWAP	1DE348975	DE000NWB0303
977	ASSET SWAP	1DE349403	DE000A0E83C4
978	ASSET SWAP	1DE352266	DE0001060366
979	ASSET SWAP	1DE829362	DE000EH0EB88
980	ASSET SWAP	1DE847299	XS0286052260
981	ASSET SWAP	1DE853933	DE000A0NKXX4
982	ASSET SWAP	1DE971008	DE000A0S8KS8
983	ASSET SWAP	1DE971016	DE000A0NKUD2
984	ASSET SWAP	1DE974606	DE000A0E83S0
985	ASSET SWAP	1ES192855	ES0414950610
986	ASSET SWAP	1ES200450	ES0371622004
987	ASSET SWAP	1ES200476	ES0312298005
988	ASSET SWAP	1ES210194	ES0400230019
989	ASSET SWAP	1ES333061	XS0236867247
990	ASSET SWAP	1ES348846	ES0312342019
991	ASSET SWAP	1ES675214	ES0413900137
992	ASSET SWAP	1ES689850	ES0312298013
993	ASSET SWAP	1ES823293	ES0349045007
994	ASSET SWAP	1ES854173	ES0371622020
995	ASSET SWAP	1ES887231	ES0413860026
996	ASSET SWAP	1ES902469	XS0301818166
997	ASSET SWAP	1ES902519	ES0312298120
998	ASSET SWAP	1ES937234	ES0414840308
999	ASSET SWAP	1FR076544	FR0000474413
1000	ASSET SWAP	1FR263753	FR0010143743
1001	ASSET SWAP	1FR289949	FR0010163329
1002	ASSET SWAP	1FR305943	FR0010173773
1003	ASSET SWAP	1FR350485	FR0010136309
1004	ASSET SWAP	1FR763554	FR0010398347
1005	ASSET SWAP	1FR910122	FR0010479717
1006	ASSET SWAP	1FR952207	FR0010235440
1007	ASSET SWAP	1GB113128	XS0178952650
1008	ASSET SWAP	1GB189326	XS0191449767

	N	O
961	COMPAGNIE DE FINANCEMENT FONCIER 5.625% 20100625	4,618,801
962	KREDITANSTALT FUER WIEDERAUFBAU 5.250% 20100104	6,158,149
963	OESTERREICHISCHE KONTROLLBANK AG 3.750% 20081128 SERIES# EMTN	142,189
964	ASFINAG 3.125% 20151006 SERIES# EMTN	602,688
965	SEB HYPOTHEKENBANK AG 4.000% 20100917 SERIES# 317	143,239
966	NORDDEUTSCHE LANDESBANK GIROZENTRALE AG 5.750% 20101206 SERIES# 7	524,916
967	KREDITANSTALT FUER WIEDERAUFBAU 3.875% 20130704 SERIES# 8	8,097,117
968	FEDERAL STATE OF NORTH RHINE WESTPHALIA 3.250% 20100630 SERIES# 5	423,242
969	BUNDESOBLIGATION 3.250% 20090417 SERIES# 144	66,711,026
970	WESTFAELISCHE LANDSCHAFT-BODENKREDIT AG 3.250% 20090202 SERIES# 300	283,302
971	LANDESBANK HESSEN-THUERINGEN GIROZENTRAL 3.250% 20090225 SERIES# EMTN	212,566
972	DEXIA KOMMUNALBANK DEUTSCHLAND AG 3.500% 20110415 SERIES# 1273	141,228
973	LRP LANDESBANK RHEINLAND-PFALZ 3.500% 20090519 SERIES# 607	283,990
974	HYPO REAL ESTATE BANK INTERNATIONAL AG 3.000% 20090223 SERIES# 1075 144A	70,646
975	FEDERAL STATE OF NORTH RHINE WESTPHALIA 3.625% 20120215	283,559
976	NRW.BANK 3.500% 20090616 SERIES# EMTN	363,366
977	KREDITANSTALT FUER WIEDERAUFBAU 3.750% 20100205 SERIES# EMTN	27,315,587
978	BERLIN LAND 5.000% 20110412 SERIES# 108	443,009
979	EUROHYPO AG 3.000% 20120118 SERIES# EMTN	138,221
980	LANDWIRTSCHAFTLICHE RENTENBANK 4.000% 20090209	13,570,151
981	KREDITANSTALT FUER WIEDERAUFBAU 3.875% 20100409 SERIES# GMTN EMTN	2,234,682
982	KREDITANSTALT FUER WIEDERAUFBAU 4.625% 20121012 SERIES# EMTN	32,804,305
983	BERLIN LAND 4.875% 20170626 SERIES# 230	36,358,645
984	KREDITANSTALT FUER WIEDERAUFBAU 4.375% 20090630 SERIES# EMTN	29,506,770
985	CAJA DE AHORROS Y MONTE DE PIEDAD DE MAD 3.500% 20110325	140,864
986	CEDULAS TDA FRN 20160408 SERIES# A-1	15,179,242
987	AYT CEDULAS CAJAS GLOBAL FRN 20121214 SERIES# 1	15,539,193
988	BANCO DE CREDITO LOCAL DE ESPANA SA 3.750% 20090630	142,145
989	INSTITUTO DE CREDITO OFICIAL 2.875% 20090316 SERIES# EMTN	70,598
990	AYT CEDULAS CAJAS X FONDO DE TITULIZACIO 3.750% 20250630 SERIES# X	355,218
991	BANCO SANTANDER SA 3.750% 20110908 SERIES# 13	116,289
992	AYT CEDULAS CAJAS GLOBAL 3.500% 20160314 SERIES# 2	5,254,188
993	IM CEDULAS 10 4.500% 20220221	12,034,493
994	CEDULAS TDA 4.250% 20310410 SERIES# A-6	23,583,839
995	BANCO DE SABADELL SA 3.250% 20150615 SERIES# 1	10,509,666
996	INSTITUTO DE CREDITO OFICIAL 4.375% 20120523 SERIES# EMTN	146,045
997	AYT CEDULAS CAJAS GLOBAL 4.750% 20270525	103,213,853
998	CAIXA D'ESTALVIS DE CATALUNYA 4.875% 20170629	51,862,867
999	ERAP 3.750% 20100425 SERIES# EMTN	143,222
1000	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 4.000% 20191025	13,543,961
1001	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 3.625% 20150425	27,690,466
1002	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 3.125% 20100712	4,950,121
1003	CIF EUROMORTGAGE 3.250% 20111201	209,499
1004	BNP PARIBAS COVERED BONDS SA 3.750% 20111213 SERIES# EMTN	141,375
1005	BNP PARIBAS COVERED BONDS SA 4.500% 20140530 SERIES# EMTN	3,626,894
1006	COMPAGNIE DE FINANCEMENT FONCIER 2.375% 20090129 SERIES# EMTN	562,246
1007	BANK OF SCOTLAND PLC 4.500% 20131023 EMTN	7,173,973
1008	NORTHERN ROCK PLC 3.500% 20090504 EMTN	12,498,136

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

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

	F	G	H	I	J
1009	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1010	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1011	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1012	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1013	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1014	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1015	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1016	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1017	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1018	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1019	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1020	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1021	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1022	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1023	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1024	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1025	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1026	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1027	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1028	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1029	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1030	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	076008275
1031	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1032	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1033	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1034	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1035	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1036	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1037	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1038	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1039	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1040	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1041	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1042	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1043	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1044	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1045	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1046	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1047	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1048	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1049	GLOBAL RATES	GOVERNMENTS EUROPE	EURO GOVTS	24677	077005239
1050	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	0720034S2
1051	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	0720034S2
1052	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669
1053	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669
1054	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669
1055	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669
1056	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	K	L	M
1009	ASSET SWAP	1GB319345	XS0217395705
1010	ASSET SWAP	1GB335960	XS0220989692
1011	ASSET SWAP	1GB943243	XS0307322437
1012	ASSET SWAP	1HU142082	XS0161667315
1013	ASSET SWAP	1HU803154	XS0284810719
1014	ASSET SWAP	1IE343561	XS0222474339
1015	ASSET SWAP	1IE343587	XS0222473448
1016	ASSET SWAP	1IE348834	XS0222695008
1017	ASSET SWAP	1IT084920	XS0171597395
1018	ASSET SWAP	1IT463280	IT0004014855
1019	ASSET SWAP	1LU527523	XS0249816579
1020	ASSET SWAP	1NL337713	XS0277646062
1021	ASSET SWAP	1NL388518	XS0127524402
1022	ASSET SWAP	1NL887220	XS0286610455
1023	ASSET SWAP	1PT920028	PTBCUB1E0005
1024	ASSET SWAP	1SE710395	XS0272191791
1025	ASSET SWAP	1SI349414	SI0002102794
1026	ASSET SWAP	1SN748007	XS0276299541
1027	ASSET SWAP	236652301	DE0002366523
1028	ASSET SWAP	418751483	XS0093014610
1029	ASSET SWAP	527477426	XS0085317146
1030	ASSET SWAP	567741962	FR0000571259
1031	EURO GOVTS TRDG	006677991	FR0000187874
1032	EURO GOVTS TRDG	014105647	DE0001135192
1033	EURO GOVTS TRDG	103559316	AT0000384938
1034	EURO GOVTS TRDG	110820750	FI0001005167
1035	EURO GOVTS TRDG	113513501	DE0001135135
1036	EURO GOVTS TRDG	1AT080180	AT0000385992
1037	EURO GOVTS TRDG	1BE374413	BE0000313222
1038	EURO GOVTS TRDG	1DE109351	DE0001135242
1039	EURO GOVTS TRDG	1DE288783	DE0001135275
1040	EURO GOVTS TRDG	1DE688990	DE0001141497
1041	EURO GOVTS TRDG	1DE857686	DE0001141505
1042	EURO GOVTS TRDG	1FR050473	FR0000188690
1043	EURO GOVTS TRDG	1GR907951	GR0133003161
1044	EURO GOVTS TRDG	1IT196773	IT0004284334
1045	EURO GOVTS TRDG	1NL317038	NL0006173015
1046	EURO GOVTS TRDG	250410OA0	FR0000186603
1047	EURO GOVTS TRDG	358388601	NL0000102606
1048	EURO GOVTS TRDG	504071101	DE0001135184
1049	EURO GOVTS TRDG	9008940B8	NL0000102192
1050	GILT TRADING	0010263O9	GB0009997999
1051	GILT TRADING	1GB900730	GB00B1VWPC84
1052	GILT MARKET MAKING	0010263O9	GB0009997999
1053	GILT MARKET MAKING	0725GILT0	GB0030880693
1054	GILT MARKET MAKING	1GB102030	GB0033280339
1055	GILT MARKET MAKING	1GB400319	GB00B0LNX641
1056	GILT MARKET MAKING	1GB673907	GB00B16NNR78

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	N	O
1009	NORTHERN ROCK PLC 3.625% 20150420 SERIES# EMTN	1,317,067
1010	ABBEY NATIONAL TREASURY SERVICES PLC/LON 3.375% 20150608 SERIES# EMTN	1,320,134
1011	BRADFORD & BINGLEY PLC 4.875% 20170628 SERIES# EMTN	31,575,083
1012	HUNGARY GOVERNMENT INTERNATIONAL BOND 4.500% 20130206	17,213,632
1013	REPUBLIC OF HUNGARY 4.375% 20170704	4,191,670
1014	GERMAN POSTAL PENSIONS SECURITISATION PL 3.750% 20210118 SERIES# 3	928,029
1015	GERMAN POSTAL PENSIONS SECURITISATION PL 2.750% 20110118 SERIES# 1	207,994
1016	BANK OF IRELAND MORTGAGE BANK VARIABLE RATE BOND 20150622 SERIES# EMTN	674,288
1017	REGION OF MARCHE ITALY 4.647% 20230627 SERIES# EMTN	265,363
1018	CASSA DEPOSITI E PRESTITI SPA 3.000% 20090731 SERIES# EMTN	18,518,261
1019	EUROPEAN INVESTMENT BANK 3.625% 20111015 SERIES# EMTN	615,882
1020	NEDERLANDSE WATERSCHAPSBANK NV 3.750% 20120116 SERIES# EMTN	4,285,722
1021	NEDERLANDSE WATERSCHAPSBANK NV 5.125% 20110419 SERIES# EMTN	148,551
1022	BANK NEDERLANDSE GEMEENTEN 4.000% 20090302 SERIES# EMTN	5,717,389
1023	BANCO COMERCIAL PORTUGUES SA 4.750% 20170622 EMTN	77,378,511
1024	NORDEA HYPOTEK AB 3.750% 20111025 SERIES# EMTN	141,971
1025	SLOVENIA GOVERNMENT BOND 4.375% 20190206 SERIES# RS63	4,288,637
1026	EUROPEAN INVESTMENT BANK 3.750% 20101124 SERIES# EMTN	48,620,078
1027	DEUTSCHE GENOSSENSCHAFTS-HYPOTHEKENBANK 5.500% 20100401 SERIES# REGS	148,779
1028	EUROPEAN INVESTMENT BANK 4.000% 20090415 SERIES# EARN	2,262,585
1029	EUROPEAN INVESTMENT BANK 5.000% 20080415 SERIES# BR	2,284,180
1030	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.125% 20081025 SERIES# Ffr	387
1031	FRANCE GOVERNMENT BOND OAT 5.000% 20111025	1,219,985
1032	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20120104 SERIES# 02	12,038,694
1033	AUSTRIA GOVERNMENT BOND 5.500% 20100115 SERIES# 99 4	535,480
1034	FINLAND GOVERNMENT BOND 5.750% 20110223	2,459,946
1035	BUNDESREPUBLIK DEUTSCHLAND 5.375% 20100104 SERIES# 99	203,930
1036	AUSTRIA GOVERNMENT BOND 3.800% 20131020 SERIES# EMTN 144A	1,356,325
1037	BELGIUM GOVERNMENT BOND 3.500% 20110328 SERIES# 53	6,993,573
1038	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20140104 SERIES# 03	809,852
1039	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	11,550,542
1040	BUNDESOBLIGATION 3.500% 20111014 SERIES# 149	14,378,354
1041	BUNDESOBLIGATION 4.000% 20120413 SERIES# 150	9,849,672
1042	FRANCE GOVERNMENT BOND OAT 4.750% 20121025	3,225,801
1043	HELLENIC REPUBLIC GOVERNMENT BOND 4.700% 20240320 SERIES# 15YR	21,911,422
1044	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20121015	1,395,109
1045	NETHERLANDS GOVERNMENT BOND 4.000% 20110115	38,753,899
1046	FRANCE GOVERNMENT BOND OAT 5.500% 20100425	2,890,020
1047	NETHERLANDS GOVERNMENT BOND 5.000% 20110715	21,018,085
1048	BUNDESREPUBLIK DEUTSCHLAND 5.000% 20110704 SERIES# 01	148,062,756
1049	NETHERLANDS GOVERNMENT BOND 7.500% 20100415	748,379
1050	UNITED KINGDOM GILT 8.000% 20210607	3,693,369
1051	UNITED KINGDOM GILT 5.000% 20180307	302,238
1052	UNITED KINGDOM GILT 8.000% 20210607	64,200,781
1053	UNITED KINGDOM GILT 5.000% 20250307	153,089,017
1054	UNITED KINGDOM GILT 4.750% 20150907	2,859,954
1055	UNITED KINGDOM GILT 4.250% 20110307	23,094,628
1056	UNITED KINGDOM GILT 4.250% 20271207	43,226,255

	P	Q
1009	0183	Corporates
1010	0183	Corporates
1011	0183	Corporates
1012	0183	Corporates
1013	0183	Corporates
1014	0183	Corporates
1015	0183	Corporates
1016	0183	Corporates
1017	0183	Corporates
1018	0183	Governments
1019	0183	Corporates
1020	0183	Corporates
1021	0183	Corporates
1022	0183	Corporates
1023	0183	Governments
1024	0183	Corporates
1025	0183	Governments
1026	0183	Corporates
1027	0183	Governments
1028	0183	Corporates
1029	0183	Corporates
1030	0183	Governments
1031	0183	Governments
1032	0183	Governments
1033	0183	Governments
1034	0183	Governments
1035	0183	Governments
1036	0183	Governments
1037	0183	Governments
1038	0183	Governments
1039	0183	Governments
1040	0183	Governments
1041	0183	Governments
1042	0183	Governments
1043	0183	Governments
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1048	0183	Governments
1049	0183	Governments
1050	0183	Governments
1051	0183	Governments
1052	0183	Governments
1053	0183	Governments
1054	0183	Governments
1055	0183	Governments
1056	0183	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

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

	F	G	H	I	J
1057	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669
1058	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	073002669
1059	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	074001538
1060	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	074001538
1061	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	074001538
1062	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	074001538
1063	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	074002320
1064	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	076005396
1065	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	076005396
1066	GLOBAL RATES	GOVERNMENTS EUROPE	GILTS	24256	076005396
1067	GLOBAL RATES	RATES DERIVATIVES EUROPE	FUND DERIVATIVES	29084	072009459
1068	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1069	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1070	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1071	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1072	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1073	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002CC4
1074	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1075	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1076	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1077	GLOBAL RATES	RATES DERIVATIVES EUROPE	INDEX BASIS JV	51050	078002GP1
1078	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1079	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1080	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1081	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1082	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1083	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1084	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1085	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1086	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1087	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1088	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1089	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1090	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1091	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1092	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1093	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1094	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1095	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1096	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1097	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1098	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1099	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1100	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1101	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1102	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1103	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS EXOTIC	40395	072004YY4
1104	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94

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	K	L	M
1057	GILT MARKET MAKING	1GB900730	GB00B1VWPC84
1058	GILT MARKET MAKING	578321515	GB0002404191
1059	MC GILT TRADING	0010263O9	GB0009997999
1060	MC GILT TRADING	0725GILT0	GB0030880693
1061	MC GILT TRADING	1GB142515	GB00B24FF097
1062	MC GILT TRADING	1GB673907	GB00B16NNR78
1063	INDEX LINKED	1GB400319	GB00B0LNX641
1064	CONVERSIONAL GILTS	0010263O9	GB0009997999
1065	CONVERSIONAL GILTS	1GB102030	GB0033280339
1066	CONVERSIONAL GILTS	1GB400319	GB00B0LNX641
1067	FUND DERIV HEDGES	1JE076359	XS0167723302
1068	INDEX 2 198 BONDS	0010263O9	GB0009997999
1069	INDEX 2 198 BONDS	010531BT7	IT0001444378
1070	INDEX 2 198 BONDS	113514301	DE0001135143
1071	INDEX 2 198 BONDS	1FR080132	FR0000189151
1072	INDEX 2 198 BONDS	1GB102030	GB0033280339
1073	INDEX 2 198 BONDS	251032OT0	FR0000187635
1074	INDEX HED 198 BOND	010531BT7	IT0001444378
1075	INDEX HED 198 BOND	113514301	DE0001135143
1076	INDEX HED 198 BOND	1FR080132	FR0000189151
1077	INDEX HED 198 BOND	251032OT0	FR0000187635
1078	EUR SECOND (460)	0009001E0	XS0094744710
1079	EUR SECOND (460)	0012023B4	XS0092326304
1080	EUR SECOND (460)	008362022	XS0083620251
1081	EUR SECOND (460)	008439952	IT0006521139
1082	EUR SECOND (460)	009215351	XS0092153443
1083	EUR SECOND (460)	009370925	XS0093709276
1084	EUR SECOND (460)	009417742	XS0094177457
1085	EUR SECOND (460)	090229428	XS0092294262
1086	EUR SECOND (460)	143898BB9	XS0085295151
1087	EUR SECOND (460)	1AT318689	XS0217517829
1088	EUR SECOND (460)	1C0984511	XS0094666574
1089	EUR SECOND (460)	1DE296521	XS0212997745
1090	EUR SECOND (460)	1DE335519	XS0220993454
1091	EUR SECOND (460)	1DE352902	XS0224440189
1092	EUR SECOND (460)	1DE508933	DE000EH0EDN5
1093	EUR SECOND (460)	1GR514245	XS0223870907
1094	EUR SECOND (460)	1LU326801	XS0219070652
1095	EUR SECOND (460)	1LU335539	XS0221015794
1096	EUR SECOND (460)	1LU355198	XS0224943091
1097	EUR SECOND (460)	1NL369716	XS0227861308
1098	EUR SECOND (460)	859163685	XS0085916368
1099	EUR SECOND (460)	879430890	XS0087943089
1100	EUR SECOND (460)	881855084	XS0088185508
1101	EUR SECOND (460)	999874BB1	XS0092205938
1102	EUR SECOND (460)	9999247E7	XS0095003249
1103	EUR SECOND (460)	9999886D5	XS0094498333
1104	40382 144 SUMM	188013AB2	FR0000188013

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1057	UNITED KINGDOM GILT 5.000% 20180307	121,322,964
1058	UNITED KINGDOM GILT 6.000% 20281207	135,624,626
1059	UNITED KINGDOM GILT 8.000% 20210607	55,753,385
1060	UNITED KINGDOM GILT 5.000% 20250307	11,922,371
1061	UNITED KINGDOM GILT 4.750% 20301207	11,006,134
1062	UNITED KINGDOM GILT 4.250% 20271207	62,521,457
1063	UNITED KINGDOM GILT 4.250% 20110307	282,814,455
1064	UNITED KINGDOM GILT 8.000% 20210607	11,805,235
1065	UNITED KINGDOM GILT 4.750% 20150907	25,662,542
1066	UNITED KINGDOM GILT 4.250% 20110307	61,561,247
1067	ANTHRACITE RATED INVESTMENTS JERSEY LTD 1.200% 20130426 SERIES# EMTn EMTN	110,927
1068	UNITED KINGDOM GILT 8.000% 20210607	12,389,641
1069	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	44,428,894
1070	BUNDESREPUBLIK DEUTSCHLAND 6.250% 20300104 SERIES# 00	38,716,620
1071	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	68,508,785
1072	UNITED KINGDOM GILT 4.750% 20150907	32,474,578
1073	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	59,055,743
1074	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	9,758,129
1075	BUNDESREPUBLIK DEUTSCHLAND 6.250% 20300104 SERIES# 00	3,128,642
1076	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	6,291,773
1077	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	7,568,003
1078	ABBEY NATIONAL TREASURY SERVICES PLC/LON VARIABLE RATE BOND 20190301	103,408
1079	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20131202 SERIES# EMTN	376,791
1080	EBRD-EUROPEAN BANK RECON & DEV VARIABLE RATE BOND 20130130 SERIES# EMTN	259,055
1081	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20130205	16,821
1082	INTER-AMERICAN DEVELOPMENT BANK VARIABLE RATE BOND 20131125 SERIES# EMTN	318,095
1083	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20190129 SERIES# EMTN	13,447
1084	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20140224 SERIES# EMTN	41,054
1085	EBRD-EUROPEAN BANK RECON & DEV VARIABLE RATE BOND 20181204 SERIES# EMTN	109,514
1086	WORLD BK-IBRD-INTL BK REC&DEV 0.000% 20280403 SERIES# EMTN	8,846
1087	AUSTRIA GOVERNMENT INTERNATIONAL BOND VARIABLE RATE BOND 20200427 SERIES# EMTN	766
1088	INTER-AMERICAN DEVELOPMENT BANK VARIABLE RATE BOND 20140303 SERIES# EMTN	2,600
1089	KREDITANSTALT FUER WIEDERAUFBAU STEPPED CPN 3.300% 20150302 SERIES# EMTN	191,982
1090	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20200622 SERIES# EMTN	59,488
1091	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20200729 SERIES# EMTN	19,654
1092	EUROHYPO AG STEPPED CPN 4.000% 20160406 SERIES# EMTN	37,320
1093	HELLENIC REPUBLIC GOVERNMENT INTERNATION VARIABLE RATE BOND 20240707 SERIES# EMTN	106,438
1094	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20200520 SERIES# EMTN	13,596
1095	DEXIA BANQUE INTERNATIONALE A LUXEMBOURG VARIABLE RATE BOND 20080623 SERIES# EMTN	548,340
1096	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20200803 SERIES# EMTN	222,121
1097	RABOBANK NEDERLAND VARIABLE RATE BOND 20150922 SERIES# EMTN	104,512
1098	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20130429 SERIES# EMTN	358,679
1099	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20100629 SERIES# EMTN	1,111,292
1100	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20130702 SERIES# EMTN	313,022
1101	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20181203 SERIES# EMTN	293,858
1102	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20190315 SERIES# EMTN	496,203
1103	EBRD-EUROPEAN BANK RECON & DEV VARIABLE RATE BOND 20190219 SERIES# EMTN	17,989
1104	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	46,861,974

	P	Q
1057	0183	Governments
1058	0183	Governments
1059	0183	Governments
1060	0183	Governments
1061	0183	Governments
1062	0183	Governments
1063	0183	Governments
1064	0183	Governments
1065	0183	Governments
1066	0183	Governments
1067	0061	Corporates
1068	0059	Governments
1069	0059	Governments
1070	0059	Governments
1071	0059	Governments
1072	0059	Governments
1073	0059	Governments
1074	0059	Governments
1075	0059	Governments
1076	0059	Governments
1077	0059	Governments
1078	0183	Corporates
1079	0183	Corporates
1080	0183	Corporates
1081	0183	Governments
1082	0183	Corporates
1083	0183	Corporates
1084	0183	Corporates
1085	0183	Corporates
1086	0183	Corporates
1087	0183	Corporates
1088	0183	Corporates
1089	0183	Corporates
1090	0183	Corporates
1091	0183	Corporates
1092	0183	Governments
1093	0183	Corporates
1094	0183	Corporates
1095	0183	Corporates
1096	0183	Corporates
1097	0183	Corporates
1098	0183	Corporates
1099	0183	Corporates
1100	0183	Corporates
1101	0183	Corporates
1102	0183	Corporates
1103	0183	Corporates
1104	0059	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

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

	F	G	H	I	J
1105	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1106	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1107	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1108	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1109	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1110	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1111	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1112	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1113	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1114	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1115	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1116	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1117	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1118	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1119	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1120	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1121	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	072006Y94
1122	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1123	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1124	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1125	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1126	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1127	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1128	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1129	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1130	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1131	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1132	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1133	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1134	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1135	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1136	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1137	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1138	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1139	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1140	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1141	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1142	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40382	078002JZ6
1143	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1144	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1145	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1146	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1147	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1148	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1149	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1150	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1151	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1152	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

	K	L	M
1105	40382 144 SUMM	1DE060307	DE0001135218
1106	40382 144 SUMM	1DE223301	DE0001030518
1107	40382 144 SUMM	1DE250254	DE0001135341
1108	40382 144 SUMM	1DE505814	DE0001030500
1109	40382 144 SUMM	1FR063385	FR0000188955
1110	40382 144 SUMM	1FR080132	FR0000189151
1111	40382 144 SUMM	1FR160710	FR0010135525
1112	40382 144 SUMM	1FR201522	FR0010094375
1113	40382 144 SUMM	1FR540333	FR0108664055
1114	40382 144 SUMM	1FR677697	FR0010371401
1115	40382 144 SUMM	1FR785789	FR0010415331
1116	40382 144 SUMM	1FR840683	FR0010447367
1117	40382 144 SUMM	1IT098052	IT0003532915
1118	40382 144 SUMM	1IT099480	IT0003535157
1119	40382 144 SUMM	1IT136472	IT0003618383
1120	40382 144 SUMM	1IT597897	IT0004085210
1121	40382 144 SUMM	251032OT0	FR0000187635
1122	40381 141 ITS	001069541	GB0008983024
1123	40381 141 ITS	0010716A2	GB0008932666
1124	40381 141 ITS	001072495	GB0009071563
1125	40381 141 ITS	001072586	GB0009075325
1126	40381 141 ITS	001072784	GB0009081828
1127	40381 141 ITS	188013AB2	FR0000188013
1128	40381 141 ITS	1DE223301	DE0001030518
1129	40381 141 ITS	1DE505814	DE0001030500
1130	40381 141 ITS	1FR063385	FR0000188955
1131	40381 141 ITS	1FR160710	FR0010135525
1132	40381 141 ITS	1FR201522	FR0010094375
1133	40381 141 ITS	1FR540333	FR0108664055
1134	40381 141 ITS	1FR840683	FR0010447367
1135	40381 141 ITS	1GB250938	GB00B24FFM16
1136	40381 141 ITS	1GB458689	GB00B0V3WQ75
1137	40381 141 ITS	1GB539397	GB00B128DH60
1138	40381 141 ITS	1GB823312	GB00B1L6W962
1139	40381 141 ITS	1GB951881	GB00B1Z5HQ14
1140	40381 141 ITS	1IT597897	IT0004085210
1141	40381 141 ITS	1IT805993	IT0003805998
1142	40381 141 ITS	2GB000274	GB0031790826
1143	40399 140 ITS	001069541	GB0008983024
1144	40399 140 ITS	0010716A2	GB0008932666
1145	40399 140 ITS	001072495	GB0009071563
1146	40399 140 ITS	001072586	GB0009075325
1147	40399 140 ITS	001072784	GB0009081828
1148	40399 140 ITS	1GB142515	GB00B24FF097
1149	40399 140 ITS	1GB250938	GB00B24FFM16
1150	40399 140 ITS	1GB458689	GB00B0V3WQ75
1151	40399 140 ITS	1GB539397	GB00B128DH60
1152	40399 140 ITS	1GB823312	GB00B1L6W962

	N	O
1105	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	45,380,464
1106	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	210,828,761
1107	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20180104 SERIES# 07	999,491
1108	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	278,949,190
1109	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	384,810,015
1110	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	21,692,162
1111	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	51,414,187
1112	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	66,023,573
1113	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	24,142,354
1114	FRANCE GOVERNMENT BOND OAT 4.000% 20381025	44,527,638
1115	FRANCE GOVERNMENT BOND OAT 3.750% 20170425	107,153,044
1116	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	24,614,128
1117	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	4,590,537
1118	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	114,817,617
1119	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20140801	118,558,968
1120	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	35,145,808
1121	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	7,495,171
1122	UNITED KINGDOM GILT INFLATION LINKED 5.278% 20240717 SERIES# 8MO	67,135,223
1123	UNITED KINGDOM GILT INFLATION LINKED 6.295% 20300722 SERIES# 8MO	51,313,735
1124	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20090520 SERIES# 8MO	36,037,979
1125	UNITED KINGDOM GILT INFLATION LINKED 6.315% 20160726 SERIES# 8MO	85,174,862
1126	UNITED KINGDOM GILT INFLATION LINKED 6.246% 20200416 SERIES# 8MO	73,654,227
1127	FRANCE GOVERNMENT BOND OAT 3.000% 20120725 SERIES# OATe	19,340,054
1128	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	13,162,532
1129	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	104,144,995
1130	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	50,965,631
1131	FRANCE GOVERNMENT BOND OAT 1.600% 20150725 SERIES# OATe	20,187,188
1132	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	47,829,825
1133	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	27,806,901
1134	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	42,408,818
1135	UNITED KINGDOM GILT INFLATION LINKED 0.750% 20471122 SERIES# 3MO	5,878,201
1136	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171122 SERIES# 3MO	31,659,396
1137	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20271122 SERIES# 3MO	24,889,545
1138	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371122 SERIES# 3MO	20,349,148
1139	UNITED KINGDOM GILT INFLATION LINKED 1.875% 20221122 SERIES# 3MO	15,374,512
1140	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	36,674,287
1141	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	90,533,500
1142	UNITED KINGDOM GILT INFLATION LINKED 2.375% 20350126 SERIES# 8MO	57,947,937
1143	UNITED KINGDOM GILT INFLATION LINKED 5.278% 20240717 SERIES# 8MO	48,133,277
1144	UNITED KINGDOM GILT INFLATION LINKED 6.295% 20300722 SERIES# 8MO	28,504,006
1145	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20090520 SERIES# 8MO	34,322,534
1146	UNITED KINGDOM GILT INFLATION LINKED 6.315% 20160726 SERIES# 8MO	8,476,099
1147	UNITED KINGDOM GILT INFLATION LINKED 6.246% 20200416 SERIES# 8MO	207,552,867
1148	UNITED KINGDOM GILT 4.750% 20301207	32,321,322
1149	UNITED KINGDOM GILT INFLATION LINKED 0.750% 20471122 SERIES# 3MO	18,924,135
1150	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171122 SERIES# 3MO	5,767,057
1151	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20271122 SERIES# 3MO	49,390,131
1152	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371122 SERIES# 3MO	16,407,552

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1105	0059	Governments
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1107	0059	Governments
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1120	0059	Governments
1121	0059	Governments
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1123	0059	Governments
1124	0059	Governments
1125	0059	Governments
1126	0059	Governments
1127	0059	Governments
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1129	0059	Governments
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1152	0183	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	A		B
1153	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1154	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1155	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1156	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1157	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1158	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1159	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1160	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1161	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1162	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1177	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1199	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1200	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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1153	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1154	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1155	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1156	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1157	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1158	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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1161	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1162	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1163	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1164	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1165	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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1168	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1169	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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1172	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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1175	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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1177	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1178	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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1189	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1190	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1191	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1192	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
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1196	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1197	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1198	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1199	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1200	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1153	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1154	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1155	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	40399	071005CD2
1156	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1157	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1158	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1159	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1160	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1161	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1162	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1163	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1164	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1165	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1166	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1167	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1168	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1169	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1170	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1171	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1172	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1173	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1174	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1175	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1176	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	074008244
1177	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1178	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1179	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1180	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1181	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1182	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1183	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1184	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1185	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1186	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1187	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1188	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1189	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1190	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1191	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1192	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1193	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1194	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1195	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1196	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1197	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1198	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1199	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1200	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762

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	K	L	M
1153	40399 140 ITS	1GB951881	GB00B1Z5HQ14
1154	40399 140 ITS	2GB000274	GB0031790826
1155	40399 140 ITS	578321515	GB0002404191
1156	ITALIAN LIRA #1	042529PB7	FR0000571218
1157	ITALIAN LIRA #1	1DE064119	DE0001135226
1158	ITALIAN LIRA #1	1DE223301	DE0001030518
1159	ITALIAN LIRA #1	1DE288783	DE0001135275
1160	ITALIAN LIRA #1	1DE505814	DE0001030500
1161	ITALIAN LIRA #1	1FR063385	FR0000188955
1162	ITALIAN LIRA #1	1FR201522	FR0010094375
1163	ITALIAN LIRA #1	1FR540333	FR0108664055
1164	ITALIAN LIRA #1	1FR677697	FR0010371401
1165	ITALIAN LIRA #1	1FR785789	FR0010415331
1166	ITALIAN LIRA #1	1FR840683	FR0010447367
1167	ITALIAN LIRA #1	1GR303458	GR0138001673
1168	ITALIAN LIRA #1	1IT098052	IT0003532915
1169	ITALIAN LIRA #1	1IT099480	IT0003535157
1170	ITALIAN LIRA #1	1IT136472	IT0003618383
1171	ITALIAN LIRA #1	1IT392729	IT0003934657
1172	ITALIAN LIRA #1	1IT597897	IT0004085210
1173	ITALIAN LIRA #1	1IT805993	IT0003805998
1174	ITALIAN LIRA #1	251032OT0	FR0000187635
1175	ITALIAN LIRA #1	319091203	IT0003190912
1176	ITALIAN LIRA #1	9902309B1	FR0000570731
1177	461 BOND TRADING	0012023B4	XS0092326304
1178	461 BOND TRADING	1AU252597	XS0205622268
1179	461 BOND TRADING	1AU270359	XS0209106318
1180	461 BOND TRADING	1DE159422	XS0190541101
1181	461 BOND TRADING	1DE251856	XS0205529489
1182	461 BOND TRADING	1DE309902	XS0215838631
1183	461 BOND TRADING	1DE352902	XS0224440189
1184	461 BOND TRADING	1GB198673	XS0194454459
1185	461 BOND TRADING	1GB230161	XS0200713625
1186	461 BOND TRADING	1GB232001	XS0201131116
1187	461 BOND TRADING	1GB238396	XS0202590195
1188	461 BOND TRADING	1GB243917	XS0203888036
1189	461 BOND TRADING	1GB299034	XS0213499410
1190	461 BOND TRADING	1GB301277	XS0214092271
1191	461 BOND TRADING	1GB307761	XS0215474254
1192	461 BOND TRADING	1GB358806	XS0225729119
1193	461 BOND TRADING	1GG124070	XS0182776897
1194	461 BOND TRADING	1IE189774	XS0192619053
1195	461 BOND TRADING	1IT332329	XS0342993747
1196	461 BOND TRADING	1IT340280	XS0222189564
1197	461 BOND TRADING	1LU317750	XS0217335396
1198	461 BOND TRADING	1LU326801	XS0219070652
1199	461 BOND TRADING	1NL195046	XS0193560355
1200	461 BOND TRADING	1NL812228	XS0286373732

	N	O
1153	UNITED KINGDOM GILT INFLATION LINKED 1.875% 20221122 SERIES# 3MO	17,573,425
1154	UNITED KINGDOM GILT INFLATION LINKED 2.375% 20350126 SERIES# 8MO	5,437,095
1155	UNITED KINGDOM GILT 6.000% 20281207	569,976
1156	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	173,623,952
1157	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SERIES# 03	34,477,972
1158	BUNDESOBLIGATION INFLATION LINKED 2.250% 20130415 SERIES# I/L	301,108,159
1159	BUNDESREPUBLIK DEUTSCHLAND 4.000% 20370104 SERIES# 05	35,786,286
1160	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500% 20160415 SERIES# I/L	123,292,341
1161	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SERIES# OATi	1,303,858,561
1162	FRANCE GOVERNMENT BOND OAT 1.600% 20110725 SERIES# OATi	1,106,446,884
1163	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIES# BTNe	1,455,243,192
1164	FRANCE GOVERNMENT BOND OAT 4.000% 20381025	17,323,582
1165	FRANCE GOVERNMENT BOND OAT 3.750% 20170425	43,464,896
1166	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SERIES# OATe	646,859,588
1167	HELLENIC REPUBLIC GOVERNMENT BOND 4.500% 20370920 SERIES# 30YR	22,920,882
1168	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915 SERIES# CPI	507,784,885
1169	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	440,904,958
1170	ITALY BUONI POLIENNALI DEL TESORO 4.250% 20140801	122,639,908
1171	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	80,653,875
1172	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915 SERIES# CPI	105,179,088
1173	ITALY BUONI POLIENNALI DEL TESORO 0.950% 20100915 SERIES# CPI	197,140,344
1174	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	599,592,057
1175	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20120201	52,625,862
1176	FRANCE GOVERNMENT BOND OAT 6.500% 20110425	83,399,769
1177	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20131202 SERIES# EMTN	3,058,417
1178	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20091201 SERIES# EMTN	87,890
1179	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20200118 SERIES# EMTN	214,202
1180	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20160517 SERIES# EMTN	274,655
1181	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20101129 SERIES# EMTN	46,142
1182	KREDITANSTALT FUER WIEDERAUFBAU 2.200% 20260429 SERIES# CPI EMTN	21,878,907
1183	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE BOND 20200729 SERIES# EMTN	545,957
1184	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20110623 SERIES# EMTN	309,213
1185	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20090929 SERIES# EMTN	386,678
1186	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140927 SERIES# EMTN	70,156
1187	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20161027 SERIES# EMTN	140,827
1188	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	515,872
1189	BANK OF SCOTLAND PLC VARIABLE RATE BOND 20200316 SERIES# EMTN	749,096
1190	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20200318 SERIES# EMTN	341,826
1191	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20150414 SERIES# EMTn EMTN	466,654
1192	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200817 SERIES# EMTN	319,600
1193	HSH N FINANCE GUERNSEY LTD VARIABLE RATE BOND 20131230 SERIES# CPI EMTN	1,612,260
1194	DEPFA BANK PLC VARIABLE RATE BOND 20140519 SERIES# EMTN	459,702
1195	ITALY GOVERNMENT INTERNATIONAL BOND 2.200% 20580915 SERIES# Cpi EMTN	4,397,126
1196	ITALY GOVERNMENT INTERNATIONAL BOND VARIABLE RATE BOND 20200615 SERIES# EMTN	15,141,079
1197	FORTIS BANQUE LUXEMBOURG SA VARIABLE RATE BOND 20150505 SERIES# EMTN	99,646
1198	EUROPEAN INVESTMENT BANK VARIABLE RATE BOND 20200520 SERIES# EMTN	586,897
1199	SNS BANK NV VARIABLE RATE BOND 20100730 SERIES# EMTN	718,943
1200	KBC INTERNATIONALE FINANCIERINGSMAATSCHA VARIABLE RATE BOND 20100215 SERIES# EMTN	646,502

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1153	0183	Governments
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1155	0183	Governments
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1173	0059	Governments
1174	0059	Governments
1175	0059	Governments
1176	0059	Governments
1177	0183	Corporates
1178	0183	Corporates
1179	0183	Corporates
1180	0183	Corporates
1181	0183	Corporates
1182	0183	Corporates
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1189	0183	Corporates
1190	0183	Corporates
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1198	0183	Corporates
1199	0183	Corporates
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LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

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1201	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1202	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1203	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
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1226	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1227	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1228	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1229	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1230	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1231	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1232	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1233	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1234	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1235	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1236	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1237	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1238	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1239	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1240	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1241	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1242	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1243	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1244	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1245	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1246	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1247	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1248	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

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

	F	G	H	I	J
1201	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1202	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1203	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1204	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	40391	076008762
1205	GLOBAL RATES	RATES DERIVATIVES EUROPE	PROPERTY DERIVATIVES	46705	072006QQ5
1206	GLOBAL RATES	RATES DERIVATIVES EUROPE	PROPERTY DERIVATIVES	46705	072006QQ5
1207	GLOBAL RATES	RATES DERIVATIVES EUROPE	PROPERTY DERIVATIVES	46705	072006QQ5
1208	GLOBAL RATES	RATES DERIVATIVES EUROPE	PROPERTY DERIVATIVES	46705	072006QQ5
1209	GLOBAL RATES	RATES DERIVATIVES EUROPE	RATES CVA EUROPE	46427	072006JF7
1210	GLOBAL RATES	RATES DERIVATIVES EUROPE	RATES CVA EUROPE	46427	072006R01
1211	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1212	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1213	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1214	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1215	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1216	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1217	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1218	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	22649	072008410
1219	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	071004H99
1220	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	071004H99
1221	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	071004H99
1222	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	074008046
1223	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	074008046
1224	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	074008046
1225	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	074008046
1226	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	074008046
1227	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	078001682
1228	GLOBAL RATES	RATES DERIVATIVES EUROPE	SWAPS	26213	078001682
1229	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1230	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1231	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1232	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1233	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1234	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1235	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1236	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1237	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1238	GLOBAL RATES	RATES DERIVATIVES EUROPE	USD EXOTICS	40325	072004FQ2
1239	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	071002B81
1240	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	071002B81
1241	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	071002B81
1242	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	071002B81
1243	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	071002B81
1244	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	071005GX4
1245	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	072004D43
1246	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	072004D43
1247	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097J6
1248	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097J6

	K	L	M
1201	461 BOND TRADING	2450928N4	XS0055418080
1202	461 BOND TRADING	2450928V6	XS0055421977
1203	461 BOND TRADING	879430890	XS0087943089
1204	461 BOND TRADING	9999247E7	XS0095003249
1205	190 BONDS	1ES541614	XS0247069155
1206	190 BONDS	1GB256422	XS0206362039
1207	190 BONDS	1NO056807	XS0158814706
1208	190 BONDS	1SN320849	XS0211995757
1209	46427 IRP CRED EUR	1LU219790	XS0326463444
1210	CVA TREASURIES CS	1US384084	US87927VAP31
1211	SYNDICATES DERIVS	1IT921451	XS0108238543
1212	SYNDICATES DERIVS	1JP316811	JP1102691548
1213	SYNDICATES DERIVS	1JP680612	JP1050601697
1214	SYNDICATES DERIVS	1JP754847	JP10225116C4
1215	SYNDICATES DERIVS	1JP782293	JP1022521718
1216	SYNDICATES DERIVS	1SN338973	US65562QAG01
1217	SYNDICATES DERIVS	1SN506769	XS0099377656
1218	SYNDICATES DERIVS	1US287592	XS0222926254
1219	LONDON BONDS 026	1ES675214	ES0413900137
1220	LONDON BONDS 026	1GB829376	XS0249073767
1221	LONDON BONDS 026	1GB853947	XS0293187273
1222	NEW YORK ASSET SW	0010263O9	GB0009997999
1223	NEW YORK ASSET SW	1GB102030	GB0033280339
1224	NEW YORK ASSET SW	1GB142515	GB00B24FF097
1225	NEW YORK ASSET SW	1GB900730	GB00B1VWPC84
1226	NEW YORK ASSET SW	578321515	GB0002404191
1227	LONDON GBP SWP/075	0010263O9	GB0009997999
1228	LONDON GBP SWP/075	1GB102030	GB0033280339
1229	USD SECONDARY	1AU216378	XS0197020653
1230	USD SECONDARY	1AU223812	XS0199043935
1231	USD SECONDARY	1GB198673	XS0194454459
1232	USD SECONDARY	1GB238396	XS0202590195
1233	USD SECONDARY	1GB243917	XS0203888036
1234	USD SECONDARY	1GB276511	XS0210081922
1235	USD SECONDARY	1GB296758	XS0213049132
1236	USD SECONDARY	1GB358806	XS0225729119
1237	USD SECONDARY	1GB359416	XS0225739266
1238	USD SECONDARY	1IE240999	XS0203076681
1239	24817SNRFINITS	1DE109351	DE0001135242
1240	24817SNRFINITS	1GB419111	XS0237660435
1241	24817SNRFINITS	1US182967	XS0191322857
1242	24817SNRFINITS	1US402571	XS0234935434
1243	24817SNRFINITS	1US725583	XS0274972842
1244	HYESPOSTI BOND ITS	1FR315355	XS0213178881
1245	24817PREFITS	1FR389665	FR0010239368
1246	24817PREFITS	1GB082562	XS0170488992
1247	24817GBPITSFIN	1GB291213	XS0208653773
1248	24817GBPITSFIN	1GB400319	GB00B0LNX641

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	N	O
1201	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20110327	82,811
1202	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000% 20150327	148,943
1203	WORLD BK-IBRD-INTL BK REC&DEV VARIABLE RATE BOND 20100629 SERIES# EMTN	1,105,305
1204	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND 20190315 SERIES# EMTN	6,712,890
1205	INSTITUTO DE CREDITO OFICIAL 4.500% 20130307 SERIES# EMTN	1,064,258
1206	NETWORK RAIL INFRASTRUCTURE FINANCE PLC 4.875% 20151127 SERIES# EMTN	1,727,745
1207	KOMMUNALBANKEN AS 4.875% 20121210 SERIES# EMTN	1,276,984
1208	EUROPEAN INVESTMENT BANK 4.750% 20120606 EMTN	491,748
1209	AVONDALE SECURITIES S.A. 0.000% 20320730 SERIES# 1	13,126,367
1210	TELECOM ITALIA CAPITAL SA FRN 20110201	10,124,133
1211	ITALY GOVERNMENT INTERNATIONAL BOND 1.800% 20100223	814,822
1212	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 269 1.300% 20150320	16,917,163
1213	JAPAN GOVERNMENT FIVE YEAR BOND SERIES# 60 1.200% 20110920	16,781,157
1214	JAPAN GOVERNMENT TWO YEAR BOND SERIES# 251 0.800% 20081215	2,674,371
1215	JAPAN GOVERNMENT TWO YEAR BOND SERIES# 252 0.800% 20090115	318,584
1216	NORDIC INVESTMENT BANK 1.700% 20170427	181,763
1217	INTER-AMERICAN DEVELOPMENT BANK 1.900% 20090708	247,506
1218	***TOYOTA MOTOR CREDIT CORP EURO MEDIUM TERM NOTE R/MD .55 06/30/2010	53,256
1219	BANCO SANTANDER SA 3.750% 20110908 SERIES# 13	17,443,389
1220	NORTHERN ROCK PLC 3.625% 20130328 SERIES# EMTN	14,017,159
1221	NORTHERN ROCK PLC 4.125% 20170327 EMTN	55,617,767
1222	UNITED KINGDOM GILT 8.000% 20210607	17,520,501
1223	UNITED KINGDOM GILT 4.750% 20150907	42,892,956
1224	UNITED KINGDOM GILT 4.750% 20301207	48,481,984
1225	UNITED KINGDOM GILT 5.000% 20180307	42,015,955
1226	UNITED KINGDOM GILT 6.000% 20281207	71,381,885
1227	UNITED KINGDOM GILT 8.000% 20210607	12,389
1228	UNITED KINGDOM GILT 4.750% 20150907	31,012,391
1229	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090805 SERIES# EMTN	86,989
1230	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE BOND 20090908 SERIES# EMTN	326,434
1231	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20110623 SERIES# EMTN	318,308
1232	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20161027 SERIES# EMTN	16,568
1233	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112 SERIES# EMTN	110,544
1234	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20200128 SERIES# EMTN	41,830
1235	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND 20120308 SERIES# EMTN	94,000
1236	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200817 SERIES# EMTN	79,900
1237	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20150819 SERIES# eMTN EMTN	130,848
1238	BANK OF IRELAND STEPPED CPN 4.400% 20091029 SERIES# EMTN	46,530
1239	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20140104 SERIES# 03	139,046
1240	STANDARD CHARTERED BANK/UNITED KINGDOM FRN 20160609 SERIES# EMTN	4,428,058
1241	SLM CORP FRN 20110426 SERIES# EMTN	8,440,666
1242	CIT GROUP INC 3.800% 20121114 SERIES# EMTN	10,631,320
1243	SLM CORP FRN 20111115 SERIES# EMTN	14,035,944
1244	CROWN EUROPEAN HOLDINGS SA 6.250% 20110901	1,095,766
1245	BNP PARIBAS 6.250% PERP	11,260
1246	PRUDENTIAL PLC 6.500% PERP	30,178
1247	BANK OF SCOTLAND PLC 4.875% 20241220 SERIES# EMTN	426,232
1248	UNITED KINGDOM GILT 4.250% 20110307	1,119,997

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

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LEHMAN BROTHERS HOLDINGS, INC.

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

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LEHMAN BROTHERS HOLDINGS, INC.

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

	F	G	H	I	J
1249	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097J6
1250	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097J6
1251	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1252	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1253	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1254	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1255	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1256	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1257	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1258	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1259	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1260	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1261	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097M9
1262	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1263	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1264	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1265	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1266	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1267	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1268	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1269	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720097X5
1270	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098B2
1271	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098B2
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1273	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098B2
1274	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098B2
1275	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098B2
1276	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098B2
1277	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1278	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1279	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1280	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1281	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1282	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1283	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1284	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1285	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1286	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1287	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1288	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1289	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1290	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1291	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1292	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720098J5
1293	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720099P0
1294	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720099P0
1295	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720099P0
1296	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720099P0

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	K	L	M
1249	24817GBPITSFIN	1GB860330	XS0294624373
1250	24817GBPITSFIN	578321515	GB0002404191
1251	24817GBPPITSAAA	051034601	XS0091457027
1252	24817GBPPITSAAA	109174003	XS0091740018
1253	24817GBPPITSAAA	1DE080222	XS0156748062
1254	24817GBPPITSAAA	1DE255238	XS0194569785
1255	24817GBPPITSAAA	1DE340261	XS0284042719
1256	24817GBPPITSAAA	1FR067543	FR0000486581
1257	24817GBPPITSAAA	1GB291213	XS0208653773
1258	24817GBPPITSAAA	1GB969982	XS0179947196
1259	24817GBPPITSAAA	1SN189046	XS0302736219
1260	24817GBPPITSAAA	1SN320849	XS0211995757
1261	24817GBPPITSAAA	247201601	XS0110373569
1262	24817GBPITSTMT	1GB394868	XS0233131118
1263	24817GBPITSTMT	1GB930265	XS0306772939
1264	24817GBPITSTMT	1IT346873	XS0222998089
1265	24817GBPITSTMT	1NL509030	XS0248011446
1266	24817GBPITSTMT	1NZ478801	XS0140128694
1267	24817GBPITSTMT	1US842453	XS0291949120
1268	24817GBPITSTMT	352419766	XS0094626941
1269	24817GBPITSTMT	483687000	FR0000483687
1270	24817GBPPITSAUTO	1GB297491	XS0213239857
1271	24817GBPPITSAUTO	1JE087810	XS0172546698
1272	24817GBPPITSAUTO	1JE091622	XS0173937821
1273	24817GBPPITSAUTO	1JE255250	XS0190174358
1274	24817GBPPITSAUTO	1KY443802	XS0240963198
1275	24817GBPPITSAUTO	1US233950	XS0201609426
1276	24817GBPPITSAUTO	578321515	GB0002404191
1277	24817GBPITPROP	0010263O9	GB0009997999
1278	24817GBPITPROP	014051684	XS0140516864
1279	24817GBPITPROP	014170476	XS0141704725
1280	24817GBPITPROP	121617518	XS0121617517
1281	24817GBPITPROP	12549CFE1	XS0099806449
1282	24817GBPITPROP	1GB400319	GB00B0LNX641
1283	24817GBPITPROP	1GB975054	XS0223583591
1284	24817GBPITPROP	1IE199799	XS0191374817
1285	24817GBPITPROP	1IE558531	XS0254673964
1286	24817GBPITPROP	1JP975103	XS0276809927
1287	24817GBPITPROP	1LU827279	XS0288783979
1288	24817GBPITPROP	1NL134797	XS0184578143
1289	24817GBPITPROP	1US050347	XS0148125551
1290	24817GBPITPROP	578321515	GB0002404191
1291	24817GBPITPROP	876587452	XS0096298822
1292	24817GBPITPROP	924990773	XS0092499077
1293	24817GBPUTILITYITS	145194668	XS0151946695
1294	24817GBPUTILITYITS	1GB210734	XS0187202303
1295	24817GBPUTILITYITS	1IT151240	XS0306647016
1296	24817GBPUTILITYITS	2517894A8	XS0094475802

	N	O
1249	GLAXOSMITHKLINE CAPITAL PLC 5.250% 20420410 SERIES# EMTN	80,722
1250	UNITED KINGDOM GILT 6.000% 20281207	50,482
1251	EUROPEAN INVESTMENT BANK 5.375% 20210607	192,697
1252	EBRD-EUROPEAN BANK RECON & DEV 5.625% 20281207 SERIES# EMTN	102,923
1253	KREDITANSTALT FUER WIEDERAUFBAU 4.750% 20101207 SERIES# EMTN	470,245
1254	KREDITANSTALT FUER WIEDERAUFBAU 5.500% 20090915 SERIES# EMTN	252,345
1255	KREDITANSTALT FUER WIEDERAUFBAU 5.500% 20100125 SERIES# EMTN	1,903,388
1256	DEXIA MUNICIPAL AGENCY 5.500% 20260716 SERIES# EMTN	1,351,105
1257	BANK OF SCOTLAND PLC 4.875% 20241220 SERIES# EMTN	1,340,073
1258	CTRL SECTION 1 FINANCE PLC 5.234% 20350502 SERIES# A1	5,212,008
1259	EUROPEAN INVESTMENT BANK 5.375% 20190307 SERIES# EMTN	192,087
1260	EUROPEAN INVESTMENT BANK 4.750% 20120606 EMTN	7,536
1261	EUROPEAN INVESTMENT BANK 5.500% 20250415	189,295
1262	BSKYB FINANCE UK PLC 5.750% 20171020 SERIES# REGS	141,210
1263	BRITISH TELECOMMUNICATIONS PLC 6.625% 20170623 SERIES# EMTN	578,576
1264	TELECOM ITALIA 5.625% 20151229 SERIES# EMTN	9,103,890
1265	ROYAL KPN NV 5.750% 20160318 SERIES# EMTN	7,553,378
1266	TCNZ FINANCE LTD 6.125% 20081212 SERIES# EMTN	162,884
1267	AT&T INC 5.500% 20270315	82,620
1268	ITV PLC 5.625% 20090302	308,222
1269	FRANCE TELECOM SA 7.250% 20201110 SERIES# EMTN	394,046
1270	MONUMENTAL GLOBAL FUNDING LTD 5.000% 20100225 SERIES# EMTN	934,261
1271	ASIF III JERSEY LTD 5.000% 20181218 SERIES# EMTN	508
1272	ASIF III JERSEY LTD 4.375% 20081230 SERIES# EMTN	257,403
1273	ASIF III JERSEY LTD 5.375% 20161014 SERIES# EMTN	28,438
1274	MONUMENTAL GLOBAL FUNDING LTD 4.625% 20130118 SERIES# EMTN	313
1275	AMERICAN GENERAL FINANCE CORP 5.625% 20100329	458,779
1276	UNITED KINGDOM GILT 6.000% 20281207	24,977
1277	UNITED KINGDOM GILT 8.000% 20210607	9,621,809
1278	GLAXOSMITHKLINE CAPITAL PLC 5.250% 20331219 SERIES# EMTN	83,235
1279	NATIONAL GRID GAS PLC 6.000% 20170607 SERIES# EMTN	375,979
1280	WAL-MART STORES INC 5.750% 20301219	1,793
1281	COMPASS GROUP PLC 7.125% 20100119	6,552,867
1282	UNITED KINGDOM GILT 4.250% 20110307	602,149
1283	THAMES WATER UTILITIES FINANCE PLC 4.750% 20100630 SERIES# EMTN	1,202,033
1284	GE CAPITAL UK FUNDING 5.625% 20141212 SERIES# EMTN	3,160,928
1285	GE CAPITAL UK FUNDING 5.125% 20230524 SERIES# EMTN	5,052,499
1286	EAST JAPAN RAILWAY CO SERIES# EMTN 4.750% 20311208	82,313
1287	GLENCORE FINANCE EUROPE SA 6.500% 20190227 SERIES# EMTN	1,485,128
1288	RABOBANK NEDERLAND 4.750% 20090930 EMTN	1,121,882
1289	GENERAL ELECTRIC CAPITAL CORP 6.125% 20120517 SERIES# EMTN	163,910
1290	UNITED KINGDOM GILT 6.000% 20281207	1,611,808
1291	GENERAL ELECTRIC CAPITAL CORP 5.250% 20281207 SERIES# EMTN	1,001,723
1292	GENERAL ELECTRIC CAPITAL CORP 5.500% 20210607 SERIES# EMTN	2,962,743
1293	ANGLIAN WATER SERVICES FINANCING PLC 5.837% 20220730 SERIES# A1 EMTN	631,349
1294	EDF ENERGY NETWORKS EPN PLC 5.750% 20240308 SERIES# EMTN	814,915
1295	ENEL SPA 6.250% 20190620 SERIES# EMTN	963,488
1296	SEVERN TRENT UTILITIES FINANCE PLC 6.125% 20240226	94,072

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

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

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

	F	G	H	I	J
1297	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720099P0
1298	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720099P0
1299	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720099P0
1300	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	0720099P0
1301	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1302	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1303	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1304	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1305	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1306	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1307	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1308	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1309	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1310	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1311	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1312	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1313	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1314	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	24817	074007121
1315	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1316	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1317	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1318	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1319	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1320	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1321	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1322	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1323	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1324	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1325	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1326	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1327	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071000228
1328	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004071
1329	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004071
1330	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004071
1331	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004071
1332	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004071
1333	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004071
1334	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004089
1335	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004BM6
1336	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004BM6
1337	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004BM6
1338	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004FQ3
1339	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004FQ3
1340	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004FQ3
1341	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	071004FQ3
1342	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	077008464
1343	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	077008464
1344	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	077008464

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	K	L	M
1297	24817GBPUTILITYITS	541264594	XS0061222484
1298	24817GBPUTILITYITS	556804201	XS0147048762
1299	24817GBPUTILITYITS	578321515	GB0002404191
1300	24817GBPUTILITYITS	835677758	XS0083567775
1301	SHORT 99'S	0009908E4	XS0109722990
1302	SHORT 99'S	013778444	XS0137784426
1303	SHORT 99'S	1DE109351	DE0001135242
1304	SHORT 99'S	1DE834081	XS0290135358
1305	SHORT 99'S	1ES251222	XS0205497778
1306	SHORT 99'S	1FR291101	XS0336598064
1307	SHORT 99'S	1GB146102	XS0188218183
1308	SHORT 99'S	1GB319295	XS0217626521
1309	SHORT 99'S	1US055999	XS0319639232
1310	SHORT 99'S	1US056005	XS0319640834
1311	SHORT 99'S	1US090202	XS0173603969
1312	SHORT 99'S	408030401	XS0131632274
1313	SHORT 99'S	578321515	GB0002404191
1314	SHORT 99'S	879934230	XS0087993423
1315	TELECOMS-HIGH BETA	0011194T0	XS0128139531
1316	TELECOMS-HIGH BETA	0011195F9	XS0142531903
1317	TELECOMS-HIGH BETA	065419939	XS0132407957
1318	TELECOMS-HIGH BETA	113517601	DE0001135176
1319	TELECOMS-HIGH BETA	1DE060307	DE0001135218
1320	TELECOMS-HIGH BETA	1DE086526	DE0001135234
1321	TELECOMS-HIGH BETA	1DE197976	XS0325760444
1322	TELECOMS-HIGH BETA	1ES449636	XS0241945236
1323	TELECOMS-HIGH BETA	1FR061736	FR0000471930
1324	TELECOMS-HIGH BETA	1FR814811	XS0286704787
1325	TELECOMS-HIGH BETA	1GB916900	XS0304458051
1326	TELECOMS-HIGH BETA	1NL910329	XS0303070030
1327	TELECOMS-HIGH BETA	1NO900889	XS0301954771
1328	BNKBND59	073624801	XS0092968329
1329	BNKBND59	1DE060307	DE0001135218
1330	BNKBND59	1DE333712	XS0220652209
1331	BNKBND59	1HK726141	XS0207120238
1332	BNKBND59	1KY262772	XS0207754754
1333	BNKBND59	312121064	KYG312121067
1334	CORPBND	1GB065542	XS0162820228
1335	29734GBPITSABS	1DE857686	DE0001141505
1336	29734GBPITSABS	1ES415934	XS0236951207
1337	29734GBPITSABS	985432491	XS0089315930
1338	29734INSURANCEITS	1FR151958	XS0323922376
1339	29734INSURANCEITS	1GB403479	XS0235245205
1340	29734INSURANCEITS	1SE116395	XS0126933620
1341	29734INSURANCEITS	1US843089	XS0291642154
1342	29734INDOTHERBND	0011101C9	XS0124714832
1343	29734INDOTHERBND	113517601	DE0001135176
1344	29734INDOTHERBND	1DE060307	DE0001135218

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	N	O
1297	SOUTH WALES ELECTRICITY PLC 9.250% 20201109	371,109
1298	RWE FINANCE BV 6.250% 20300603 SERIES# EMTN	15,176
1299	UNITED KINGDOM GILT 6.000% 20281207	20,366
1300	NORTHUMBRIAN SERVICES LTD 6.875% 20230206	3,703,370
1301	LLOYDS TSB BANK PLC 6.625% 20150330 SERIES# EMTN	133,360
1302	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BOND PERP SERIES# EMTN	11,824,174
1303	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20140104 SERIES# 03	3,029,255
1304	***BAYERNLB CAPITAL TR I PERPETUAL R/MD 6.2032 03/09/2049	1,694,792
1305	BANCAJA EMISIONES SA UNIPERSONAL VARIABLE RATE BOND PERP SERIES# EMTN	102,801
1306	SOCIETE GENERALE VARIABLE RATE BOND PERP	1,417,056
1307	BRITANNIA BUILDING SOCIETY VARIABLE RATE BOND 20241202 SERIES# EMTN	1,442,510
1308	ABBEY NATIONAL PLC VARIABLE RATE BOND 20150421	680,104
1309	GENERAL ELECTRIC CAPITAL CORP VARIABLE RATE BOND 20670915 SERIES# REGS	3,150,230
1310	GENERAL ELECTRIC CAPITAL CORP 6.500% 20670915 SERIES# REGS	1,604,532
1311	CITIGROUP INC 5.125% 20181212 SERIES# EMTN	6,041,890
1312	EGG BANKING PLC 6.875% 20211229 SERIES# EMTN	7,085
1313	UNITED KINGDOM GILT 6.000% 20281207	51,491
1314	BRADFORD & BINGLEY PLC 6.625% 20230616 SERIES# EMTN	854,644
1315	TELECOM ITALIA FINANCE SA 7.250% 20110420 SERIES# EMTN	1,124,996
1316	TELECOM ITALIA 6.250% 20120201 SERIES# EMTN	297,873
1317	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 6.625% 20110711	5,720,689
1318	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	171,330
1319	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	6,868,109
1320	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20130704 SERIES# 03	111,047
1321	VOLKSWAGEN LEASING GMBH 4.875% 20121018 SERIES# EMTN	744,083
1322	TELEFONICA SA 3.750% 20110202 SERIES# EMTN	9,619,404
1323	FRANCE TELECOM SA 8.125% 20330128 SERIES# EMTN	90,513
1324	FRANCE TELECOM SA 4.375% 20120221 SERIES# EMTN	709,118
1325	VODAFONE GROUP PLC 5.375% 20220606 SERIES# EMTN	283,600
1326	ROYAL KPN NV 4.750% 20140529 SERIES# GMTN EMTN	14,390,876
1327	TELENOR ASA 4.875% 20170529 SERIES# EMTN	1,384,062
1328	HYPOVEREINSBANK LUXEMBOURG SA 6.000% 20081218	0
1329	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	377,158
1330	HSH NORDBANK AG FRN 20100531 EMTN	38,528
1331	STANDARD CHARTERED BANK HONG KONG LTD VARIABLE RATE BOND 20141203 SERIES# EMTN	4,248,692
1332	BES FINANCE LTD VARIABLE RATE BOND PERP SERIES# EMTN	13,157,532
1333	ESFG OVERSEAS LTD VARIABLE RATE BOND PERP SERIES# A	47,405
1334	EXPERIAN FINANCE PLC 5.625% 20131212 SERIES# EMTN	19,722,357
1335	BUNDESOBLIGATION 4.000% 20120413 SERIES# 150	5,127,588
1336	ALTADIS EMISIONES FINANCIERAS SAU 4.000% 20151211	6,366,598
1337	JTI UK FINANCE PLC 5.875% 20080806	0
1338	AXA SA VARIABLE RATE BOND PERP EMTN	3,413,246
1339	RESOLUTION PLC VARIABLE RATE BOND PERP	15,943,927
1340	IF P&C INSURANCE LTD VARIABLE RATE BOND 20210330	12,689,859
1341	AMERICAN INTERNATIONAL GROUP INC VARIABLE RATE BOND 20670315 SERIES# A3	1,372,778
1342	DAA FINANCE PLC 6.150% 20110216	2,017,656
1343	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	351,705
1344	BUNDESREPUBLIK DEUTSCHLAND 4.500% 20130104 SERIES# 03	26,868

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	P	Q
1297	0183	Corporates
1298	0183	Corporates
1299	0183	Governments
1300	0183	Corporates
1301	0183	Corporates
1302	0183	Corporates
1303	0183	Governments
1304	0183	Corporates
1305	0183	Corporates
1306	0183	Corporates
1307	0183	Corporates
1308	0183	Corporates
1309	0183	Corporates
1310	0183	Corporates
1311	0183	Corporates
1312	0183	Corporates
1313	0183	Governments
1314	0183	Corporates
1315	0059	Corporates
1316	0059	Corporates
1317	0059	Corporates
1318	0059	Governments
1319	0059	Governments
1320	0059	Governments
1321	0059	Corporates
1322	0059	Corporates
1323	0059	Governments
1324	0059	Corporates
1325	0059	Corporates
1326	0059	Corporates
1327	0059	Corporates
1328	0059	Corporates
1329	0059	Governments
1330	0059	Corporates
1331	0059	Corporates
1332	0059	Corporates
1333	0059	Governments
1334	0059	Corporates
1335	0059	Governments
1336	0059	Corporates
1337	0059	Corporates
1338	0059	Corporates
1339	0059	Corporates
1340	0059	Corporates
1341	0059	Corporates
1342	0059	Corporates
1343	0059	Governments
1344	0059	Governments

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LEHMAN BROTHERS HOLDINGS, INC.

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

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

	F	G	H	I	J
1345	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	077008464
1346	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012D5
1347	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012D5
1348	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012D5
1349	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012G8
1350	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	0780012G8
1351	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG FLOW TRADING EUR	29734	078003233
1352	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	071004824
1353	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	071004832
1354	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	0720041C8
1355	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	073001919
1356	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	073001919
1357	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	073001919
1358	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	073001919
1359	HIGH GRADE CREDIT	HIGH GRADE CREDIT EUROPE	HG SHORT TERM CREDIT EUR	24974	073001919
1360	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR	22538	071001911
1361	HIGH YIELD	HIGH YIELD - EUROPE	HY BONDS EUR	22538	071001911
1362	HIGH YIELD	HIGH YIELD - EUROPE	HY PAR LOAN TRADING EUR	50247	071005GG1
1363	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0710039D1
1364	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0710039J8
1365	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0710039J8
1366	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0710039J8
1367	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0710039J8
1368	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	072006GG8
1369	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	072006GG8
1370	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	072006GG8
1371	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	072006GG8
1372	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1373	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1374	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1375	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1376	HIGH YIELD	HIGH YIELD EEMEA	HY CORPORATES EEMEA	25937	0780018Q0
1377	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	072004RL0
1378	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	072004RL0
1379	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	072004RL0
1380	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	072004RL0
1381	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	072004RL0
1382	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	072004RL0
1383	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1384	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1385	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1386	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1387	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1388	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1389	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1390	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1391	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1392	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462

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	K	L	M
1345	29734INDOTHERBND	1DE109351	DE0001135242
1346	CORP HYBRIDS LBSF	1DE086526	DE0001135234
1347	CORP HYBRIDS LBSF	1NL084091	XS0171231060
1348	CORP HYBRIDS LBSF	1NL645859	XS0259604329
1349	MEDIA LBSF BOND	013103007	XS0131030032
1350	MEDIA LBSF BOND	1GB689903	XS0269878905
1351	29734UTILITIESBND	113517601	DE0001135176
1352	US CP	GRAMA0622	XS0345811268
1353	US CP JV	EBBEU0132	XS0346930489
1354	NEW MTNS & FRNS	1NL919676	XS0305015603
1355	SECONDARY MTNS	1GB098519	US4041A1AA44
1356	SECONDARY MTNS	1GB250433	XS0267496627
1357	SECONDARY MTNS	1GB649691	XS0261840028
1358	SECONDARY MTNS	1GB904724	XS0179930036
1359	SECONDARY MTNS	1US345333	XS0223104372
1360	HY BONDS CHEM	1NL972642	XS0309932092
1361	HY BONDS CHEM	1NL972667	XS0309932845
1362	PAR LBIE BOND HEDG	1NL972642	XS0309932092
1363	ASIA1 EMG CDS	1LU255224	USY8586EAA56
1364	RUSSIA 1 EMG CDS	1LU349803	XS0223715920
1365	RUSSIA 1 EMG CDS	1NL812400	XS0286431878
1366	RUSSIA 1 EMG CDS	1NL923611	XS0295517741
1367	RUSSIA 1 EMG CDS	1RU068053	XS0164067836
1368	BONDS-EAST EUR MG	1LU099259	XS0176996956
1369	BONDS-EAST EUR MG	1LU420844	XS0237713226
1370	BONDS-EAST EUR MG	1LU463851	XS0244105283
1371	BONDS-EAST EUR MG	698751500	USG70333AC66
1372	25937 SMLL BSKT DD	1CY259925	XS0332171700
1373	25937 SMLL BSKT DD	1LU872226	XS0292529046
1374	25937 SMLL BSKT DD	1NL916656	XS0304273948
1375	25937 SMLL BSKT DD	1US365885	USM8221WAA91
1376	25937 SMLL BSKT DD	1US916570	XS0304274599
1377	CMBS PROP BOOK	021848916	XS0218489135
1378	CMBS PROP BOOK	180925AF6	IT0003382972
1379	CMBS PROP BOOK	180925AM1	IT0003383228
1380	CMBS PROP BOOK	1GB273831	XS0266989523
1381	CMBS PROP BOOK	1GB319303	XS0266990455
1382	CMBS PROP BOOK	1NL369245	XS0206411182
1383	CMBS SECONDARY	021849062	XS0218490653
1384	CMBS SECONDARY	1FR151933	FR0010478420
1385	CMBS SECONDARY	1GB543001	XS0252727499
1386	CMBS SECONDARY	1GB543035	XS0252732143
1387	CMBS SECONDARY	1GB647505	XS0261297880
1388	CMBS SECONDARY	1GB647513	XS0261298771
1389	CMBS SECONDARY	1GB732075	XS0275106630
1390	CMBS SECONDARY	1GB863912	XS0293895271
1391	CMBS SECONDARY	1GB864068	XS0293896915
1392	CMBS SECONDARY	1IE214770	XS0278734644

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	N	O
1345	BUNDESREPUBLIK DEUTSCHLAND 4.250% 20140104 SERIES# 03	7,970
1346	BUNDESREPUBLIK DEUTSCHLAND 3.750% 20130704 SERIES# 03	832,856
1347	LINDE FINANCE BV VARIABLE RATE BOND PERP	1,506,660
1348	LINDE FINANCE BV VARIABLE RATE BOND 20660714	4,420,334
1349	WPP 2005 LTD 6.000% 20080618	60,290
1350	ITV PLC 4.750% 20111003 SERIES# EMTN	6,901,082
1351	BUNDESREPUBLIK DEUTSCHLAND 5.500% 20310104 SERIES# 00	8,573,203
1352	GRAMPI ECP-DISC 06FEB8-06MAY8	4,206,807
1353	EBBETS ECP-DISC 11FEB8-12MAR8	14,078,429
1354	SCHIPHOL NEDERLAND BV FRN 20081211 SERIES# EMTN	32,076,845
1355	BANK OF SCOTLAND PLC 3.750% 20080930 SERIES# REGS	281,470
1356	BANK OF SCOTLAND PLC FRN 20090914 SERIES# EMTN	9,369,300
1357	ABBEY NATIONAL TREASURY SERVICES PLC/LON FRN 20080725 SERIES# EMTN	142,378
1358	NORTHERN ROCK PLC FRN 20081110 SERIES# EMTN	8,854,800
1359	PRINCIPAL FINANCIAL GLOBAL FUNDING LLC FRN 20090624 SERIES# EMTN	27,819,164
1360	INTERGEN NV 8.500% 20170630 SERIES# REGS	12,503,336
1361	INTERGEN NV 9.500% 20170630 SERIES# REGS	2,992,807
1362	INTERGEN NV 8.500% 20170630 SERIES# REGS	3,111,868
1363	TENGIZCHEVROIL FINANCE CO SARL 6.124% 20141115 SERIES# REGS	5,024,172
1364	VTB CAPITAL SA 6.250% 20350630 SERIES# REGS	4,738,368
1365	KAZKOMMERTS INTERNATIONAL BV 7.625% 20120213 SERIES# EMTN	1,039,786
1366	VTB EUROPE FINANCE BV FRN 20090416 SERIES# GMTN EMTN	5,992,994
1367	ABN AMRO BANK/DEUTSCHLAND FOR OAO GAZPRO 9.625% 20130301 SERIES# REGS	944,970
1368	GAZ CAPITAL FOR GAZPROM 7.800% 20100927	253,144,355
1369	GAZ CAPITAL FOR GAZPROM 4.560% 20121209 SERIES# EMTn EMTN	89,416,615
1370	VTB CAPITAL SA 4.250% 20160215 SERIES# EMTN	59,822,534
1371	PETROLEUM EXPORT LTD 5.265% 20110615 SERIES# REGS	10,941,319
1372	JAFZ SUKUK LTD FRN 20121127	1,325,944
1373	TNK-BP FINANCE SA 6.125% 20120320 SERIES# REGS	8,356,218
1374	LUKOIL INTERNATIONAL FINANCE BV 6.356% 20170607 SERIES# REGS	1,777,131
1375	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.298% 20200930 SERIES# REGS	14,537,277
1376	LUKOIL INTERNATIONAL FINANCE BV 6.656% 20220607 SERIES# REGS	1,928,520
1377	OPERA FINANCE PLC FRN 20120215 SERIES# UNI	11,265,175
1378	IMSER SECURITISATION SRL 5.830% 20250918 SERIES# 2	946,525
1379	IMSER SECURITISATION SRL 5.930% 20250918 SERIES# 1	798,996
1380	EMC PLC FRN 20190428 SERIES# 5	9,334,424
1381	EMC PLC FRN 20190428 SERIES# 5	7,283,010
1382	KFN OFFICE FINANCE BV FRN 20161217 SERIES# 1	8,175,444
1383	OPERA FINANCE PLC FRN 20120215 SERIES# UNI	5,589,634
1384	INFINITY FRN 20191105 SERIES# SOPR	12,435,171
1385	WINDM FRN 20160420 SERIES# X	2,649,885
1386	WINDM FRN 20160422 SERIES# X	3,692,762
1387	WINDERMERE CMBS FRN 20150420 SERIES# X	67,698,620
1388	WINDERMERE CMBS FRN 20150420 SERIES# X	5,057,923
1389	WINDERMERE CMBS FRN 20160822 SERIES# X	34,029,749
1390	WINDM FRN 20191022 SERIES# X	2,608,835
1391	WINDM FRN 20191022 SERIES# X	9,469,711
1392	RIVOLI PAN EUROPE PLC FRN 20180803 SERIES# 1	13,379,093

	P	Q
1345	0059	Governments
1346	0059	Governments
1347	0059	Corporates
1348	0059	Corporates
1349	0059	Corporates
1350	0059	Corporates
1351	0059	Governments
1352	0183	Corporates
1353	0183	Corporates
1354	0183	Corporates
1355	0183	Governments
1356	0183	Corporates
1357	0183	Corporates
1358	0183	Corporates
1359	0183	Corporates
1360	0183	Corporates
1361	0183	Corporates
1362	0183	Corporates
1363	0059	Governments
1364	0059	Corporates
1365	0059	Corporates
1366	0059	Corporates
1367	0059	Corporates
1368	0059	Corporates
1369	0059	Corporates
1370	0059	Corporates
1371	0059	Governments
1372	0059	Corporates
1373	0059	Corporates
1374	0059	Corporates
1375	0059	Governments
1376	0059	Corporates
1377	0183	Corporates
1378	0183	Governments
1379	0183	Governments
1380	0183	Corporates
1381	0183	Corporates
1382	0183	Corporates
1383	0183	Corporates
1384	0183	Governments
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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	A		B
1393	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1394	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1395	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1396	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1397	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1398	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1399	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1400	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1401	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1402	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1403	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1404	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1405	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1406	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1407	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1408	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1409	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1410	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1411	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1412	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1413	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1414	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1415	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1416	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1417	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1418	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1419	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1420	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1421	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1422	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1423	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1424	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1425	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1426	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1427	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1428	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1429	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1430	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1431	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1432	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1433	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1434	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1435	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1436	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1437	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1438	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1439	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
1440	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe

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	C	D	E
1393	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1394	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1395	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1396	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1397	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1398	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1399	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1400	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1401	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1402	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1403	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1404	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1405	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1406	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1407	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1408	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1409	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1410	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1411	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1412	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1413	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1414	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1415	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1416	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1417	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1418	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1419	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1420	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1421	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1422	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1423	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1424	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1425	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1426	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1427	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1428	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1429	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1430	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1431	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1432	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1433	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1434	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1435	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1436	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1437	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1438	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1439	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS
1440	SUM-FIXED INCOME	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1393	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1394	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1395	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1396	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	24398	074001462
1397	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1398	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1399	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1400	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1401	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1402	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1403	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1404	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1405	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1406	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1407	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1408	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1409	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	28723	072009616
1410	REAL ESTATE	REAL ESTATE-EUROPE	CMBS-EUROPE	50178	0710030G3
1411	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	MBS CAPTIVE RETAINED CLASSES	50238	071005326
1412	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	MBS CAPTIVE RETAINED CLASSES	50238	071005326
1413	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	MBS CAPTIVE RETAINED CLASSES	50238	071005326
1414	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	MBS CAPTIVE RETAINED CLASSES	50238	071005326
1415	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	MBS CAPTIVE RETAINED CLASSES	50238	071005326
1416	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	MBS CAPTIVE RETAINED CLASSES	50238	071005326
1417	SECURITIZED PRODUCTS	SP EUROPE-ORIGINATION	MBS CAPTIVE RETAINED CLASSES	50238	071005326
1418	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS SECONDARY OTHER EUROPE	50565	072004BM5
1419	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS SECONDARY OTHER EUROPE	50565	072004BM5
1420	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS SECONDARY OTHER EUROPE	50565	072004BM5
1421	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS SECONDARY OTHER EUROPE	50565	072004BM5
1422	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS SECONDARY OTHER EUROPE	56305	072006CB3
1423	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS SECONDARY OTHER EUROPE	56305	072006CB3
1424	SECURITIZED PRODUCTS	SP EUROPE-TRADING	ABS SECONDARY OTHER EUROPE	56305	072006CB3
1425	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS NON-CAPTIVE EUROPE	48071	071002JJ9
1426	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS TRADING SECONDARY EUROPE	50561	0720044K7
1427	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS TRADING SECONDARY EUROPE	50561	0720044K7
1428	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS TRADING SECONDARY EUROPE	50561	072004DL5
1429	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS TRADING SECONDARY EUROPE	50561	072004DL5
1430	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS TRADING SECONDARY EUROPE	50561	072004DL5
1431	SECURITIZED PRODUCTS	SP EUROPE-TRADING	MBS TRADING SECONDARY EUROPE	50561	072004DL5
1432	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1433	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1434	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1435	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1436	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1437	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1438	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1439	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	28466	074001363
1440	SECURITIZED PRODUCTS	SP EUROPE-TRADING	RMBS SECONDARY EUROPE	49099	071004FJ9

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	K	L	M
1393	CMBS SECONDARY	1IE270004	XS0278492706
1394	CMBS SECONDARY	1IE864418	XS0260141584
1395	CMBS SECONDARY	1IT574144	IT0004082712
1396	CMBS SECONDARY	1IT574169	IT0004082746
1397	CMBS NEW ISSUE	1GB256018	XS0271600180
1398	CMBS NEW ISSUE	1GB543035	XS0252732143
1399	CMBS NEW ISSUE	1GB744856	XS0275145026
1400	CMBS NEW ISSUE	1GB865677	XS0293896675
1401	CMBS NEW ISSUE	1GB983900	FR0010501924
1402	CMBS NEW ISSUE	1GB983918	FR0010501932
1403	CMBS NEW ISSUE	1GB983926	FR0010501940
1404	CMBS NEW ISSUE	1GB983934	FR0010501957
1405	CMBS NEW ISSUE	1GB983942	FR0010501965
1406	CMBS NEW ISSUE	1GB983959	FR0010501973
1407	CMBS NEW ISSUE	1IE267190	XS0305746215
1408	CMBS NEW ISSUE	1IE267240	XS0305745597
1409	CMBS NEW ISSUE	1IE551106	XS0252729198
1410	STORM CMBS BONDS	1GB260283	XS0330753673
1411	PTG-STORM-TRADING	1GB240335	XS0328504567
1412	PTG-STORM-TRADING	1GB240343	XS0328511265
1413	PTG-STORM-TRADING	1GB259970	XS0327217880
1414	PTG-STORM-TRADING	1GB985129	XS0311598907
1415	PTG-STORM-TRADING	1GB985160	XS0311704356
1416	PTG-STORM-TRADING	1GB985178	XS0311705759
1417	PTG-STORM-TRADING	1GB985186	XS0311708696
1418	FIXED RATE EURO BN	060704AC7	IT0003684088
1419	FIXED RATE EURO BN	1GB332637	XS0205870917
1420	FIXED RATE EURO BN	1GB332645	XS0085726239
1421	FIXED RATE EURO BN	1IT330901	IT0003348007
1422	CAPS ON FUNDING TR	1GB951956	XS0309771904
1423	CAPS ON FUNDING TR	1GB951972	XS0309772464
1424	CAPS ON FUNDING TR	1GB951980	XS0309772894
1425	MBS NC UK APP FUT	1GB647539	XS0261300692
1426	LUSITANO MORTGAGES	1GB216574	XS0284076295
1427	LUSITANO MORTGAGES	1GB380974	XS0229614465
1428	EUR CASH ACCOUNT	1GB559486	XS0253567720
1429	EUR CASH ACCOUNT	1GB759425	XS0212691744
1430	EUR CASH ACCOUNT	1GB828360	XS0284931267
1431	EUR CASH ACCOUNT	1GB828386	XS0284945564
1432	EURO ABS	016544413	XS0165444182
1433	EURO ABS	0168666A8	XS0168666526
1434	EURO ABS	052604AG0	XS0193218350
1435	EURO ABS	1BE334607	BE0002350222
1436	EURO ABS	1ES190859	ES0347851000
1437	EURO ABS	1GB662140	XS0252421499
1438	EURO ABS	1GB923971	XS0302983068
1439	EURO ABS	1IT907658	IT0003604813
1440	49099 ABS PROP ITS	021535125	XS0215351254

	N	O
1393	OPERA FINANCE PLC FRN 20141020 SERIES# GER2	16,796,042
1394	GERMAN RESIDENTIAL ASSET NOTE DISTRIBUTO FRN 20160720 SERIES# 1	12,500,345
1395	IMSER SECURITISATION SRL FRN 20250918 SERIES# 2	23,726,621
1396	IMSER SECURITISATION SRL FRN 20250918 SERIES# 2	13,654,275
1397	FORDGATE COMMERCIAL SECURITISATION PLC FRN 20161023 SERIES# 1	72,205,456
1398	WINDM FRN 20160422 SERIES# X	3,077,302
1399	WINDM 0.000% 20160822 SERIES# X	71,339
1400	WINDM VARIABLE RATE BOND 20191022 SERIES# X	7,134
1401	WINDM FRN 20170710 SERIES# X	0
1402	WINDM FRN 20170710 SERIES# X	0
1403	WINDM FRN 20170710 SERIES# X	0
1404	WINDM FRN 20170710 SERIES# X	0
1405	WINDM FRN 20170710 SERIES# X	0
1406	WINDM FRN 20170710 SERIES# X	0
1407	TAURUS CMBS PLC FRN 20200204 SERIES# 1	13,063,887
1408	TAURUS CMBS PLC FRN 20200204 SERIES# 1	14,199,877
1409	WINDM VARIABLE RATE BOND 20160422 SERIES# X	71,339
1410	WINDM FRN 20180422 SERIES# X	0
1411	EUROSAIL PRIME UK FRN 20450913 SERIES# PR1X	0
1412	EUROSAIL PRIME UK FRN 20450913 SERIES# PR1X	0
1413	EUROSAIL PLC FRN 20401017 SERIES# NL2X	0
1414	EUROSAIL PLC FRN 20280913 SERIES# 4X	0
1415	EUROSAIL PLC FRN 20450613 SERIES# 4X	0
1416	EUROSAIL PLC FRN 20450613 SERIES# 4X	0
1417	EUROSAIL PLC FRN 20450613 SERIES# 4X	0
1418	ITALEASE FINANCE SPA FRN 20171014 SERIES# 1	28,049,597
1419	BOX HILL LIFE FINANCE PLC FRN 20190415 SERIES# 1	7,357,268
1420	THE HIGHER EDUCATION SECURITISED INVESTM FRN 20280410 SERIES# 1X	3,386,850
1421	ABF FINANCE SRL FRN 20130801 SERIES# 1	713,033
1422	CURL PLC FRN 20211217 SERIES# 1	0
1423	CURL PLC FRN 20211217 SERIES# 1	0
1424	CURL PLC FRN 20211217 SERIES# 1	0
1425	WINDERMERE CMBS FRN 20150420 SERIES# X	21,849,011
1426	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 1	17,973,550
1427	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 4	17,529,061
1428	EUROSAIL PLC FRN 20440610 SERIES# 1X	0
1429	SOUTHERN PACIFIC SECURITIES PLC FRN 20430610 SERIES# 1X	8,316,774
1430	EUROSAIL PLC FRN 20450313 SERIES# 1X	0
1431	EUROSAIL PLC FRN 20450313 SERIES# 1X	0
1432	HOLMES FINANCING PLC FRN 20400715 SERIES# 7	1,423,069
1433	GRANITE MORTGAGES PLC VARIABLE RATE BOND 20430720 SERIES# 2	350,693
1434	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	13,693,644
1435	B-ARENA NV/SA FRN 20440422 SERIES# 1	8,562,457
1436	IM CAJAMAR FONDO DE TITULIZACION DE ACTI FRN 20380124 SERIES# 1	12,610,082
1437	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 2	34,167,790
1438	HOLMES MASTER ISSUER PLC FRN 20210715 SERIES# 2X	8,654,328
1439	SESTANTE FINANCE SRL 4.680% 20401224 SERIES# 1	22,586,558
1440	PERMANENT FINANCING PLC FRN 20420610 SERIES# 7	5,909,223

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

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

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

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

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LBEX-DOCID 3219760

	K	L	M
1441	49099 ABS PROP ITS	052604AD7	XS0193215414
1442	49099 ABS PROP ITS	052604AF2	XS0193217030
1443	49099 ABS PROP ITS	052604AJ4	XS0193220927
1444	49099 ABS PROP ITS	092204AF3	XS0201485355
1445	49099 ABS PROP ITS	1GB216574	XS0284076295
1446	49099 ABS PROP ITS	1GB864381	XS0256211318
1447	49099 ABS PROP ITS	1GB902579	XS0298974840
1448	49099 ABS PROP ITS	1GB995755	XS0291723400
1449	49099 ABS PROP ITS	1IE836358	XS0260595185
1450	49099 ABS PROP ITS	1IE933494	XS0301922224
1451	49099 ABS PROP ITS	1IE933502	XS0307416684
1452	RMBS LEGACY BONDS	020905AD7	XS0212691157
1453	RMBS LEGACY BONDS	022586283	XS0225862894
1454	RMBS LEGACY BONDS	022587760	XS0225877652
1455	RMBS LEGACY BONDS	072804AB3	XS0198309691
1456	RMBS LEGACY BONDS	1GB300089	XS0272295907
1457	RMBS LEGACY BONDS	1GB409567	XS0235514972
1458	RMBS LEGACY BONDS	1GB459323	XS0240948397
1459	RMBS LEGACY BONDS	1GB459372	XS0240957380
1460	RMBS LEGACY BONDS	1GB467821	XS0241080075
1461	RMBS LEGACY BONDS	1GB559494	XS0253569007
1462	RMBS LEGACY BONDS	1GB687873	XS0266256709
1463	RMBS LEGACY BONDS	1GB712481	XS0270513913
1464	RMBS LEGACY BONDS	1GB722167	XS0271946054
1465	RMBS LEGACY BONDS	1GB722209	XS0271947029
1466	RMBS LEGACY BONDS	1GB951949	XS0308653244
1467	RMBS LEGACY BONDS	1US746126	XS0275909934
1468	LONDON CASH	912810EG9	US912810EG95
1469	141 MTS	912810FD5	US912810FD55
1470	141 MTS	912810FH6	US912810FH69
1471	141 MTS	912810FR4	US912810FR42
1472	141 MTS	912810FS2	
1473	141 MTS	912810PS1	
1474	141 MTS	912810PV4	US912810PV44
1475	141 MTS	9128275W8	US9128275W81
1476	141 MTS	9128276R8	US9128276R87
1477	141 MTS	9128277J5	US9128277J52
1478	141 MTS	912828AF7	US912828AF74
1479	141 MTS	912828BD1	US912828BD18
1480	141 MTS	912828BW9	
1481	141 MTS	912828CP3	
1482	141 MTS	912828CZ1	US912828CZ11
1483	141 MTS	912828EA4	US912828EA42
1484	141 MTS	912828ET3	US912828ET33
1485	141 MTS	912828FB1	
1486	141 MTS	912828FL9	US912828FL97
1487	141 MTS	912828GD6	US912828GD62
1488	141 MTS	912828GN4	US912828GN45

	N	O
1441	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	3,932,400
1442	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	1,920,851
1443	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	14,500,727
1444	GRANITE MORTGAGES PLC FRN 20440920 SERIES# 3	2,893,215
1445	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 1	17,973,550
1446	ARRAN RESIDENTIAL MORTGAGES FUNDING PLC FRN 20560412 SERIES# 1X	15,767,634
1447	GRANITE MASTER ISSUER PLC FRN 20541217 SERIES# 2	19,139,402
1448	PARAGON MORTGAGES PLC FRN 20390915 SERIES# 14X	14,314,054
1449	EMERALD MORTGAGES PLC FRN 20480715 SERIES# 4	1,339,465
1450	CASTELLANA FINANCE LTD FRN 20500108 SERIES# 1	23,218,013
1451	CASTELLANA FINANCE LTD FRN 20500108 SERIES# 1	22,663,715
1452	SOUTHERN PACIFIC SECURITIES PLC FRN 20430610 SERIES# 1X	254,804
1453	SOUTHERN PACIFIC SECURITIES PLC FRN 20431210 SERIES# 2X	10,224,070
1454	SOUTHERN PACIFIC SECURITIES PLC FRN 20431210 SERIES# 2X	13,579,369
1455	PREFERRED RESIDENTIAL SECURITIES FRN 20421215 SERIES# 8X	1,366,883
1456	MANSARD MORTGAGES PLC FRN 20481015 SERIES# 1X	11,378,747
1457	SOUTHERN PACIFIC SECURITIES PLC FRN 20431210 SERIES# 3X	29,085,900
1458	SOUTHERN PACIFIC SECURITIES PLC FRN 20440310 SERIES# 1X	4,039,121
1459	SOUTHERN PACIFIC SECURITIES PLC FRN 20440310 SERIES# 1X	7,073,847
1460	SOUTHERN PACIFIC FINANCING PLC FRN 20440310 SERIES# A	1,274,662
1461	EUROSAIL PLC FRN 20440610 SERIES# 1X	0
1462	EUROSAIL PLC FRN 20441215 SERIES# 2X	0
1463	MARBLE ARCH RESIDENTIAL SECURITISATION FRN 20400320 SERIES# 4X	12,891,678
1464	EUROSAIL PLC FRN 20440910 SERIES# 3X	0
1465	EUROSAIL PLC FRN 20440910 SERIES# 3X	0
1466	EUROSAIL PLC FRN 20270913 SERIES# 3X	0
1467	EUROSAIL PLC FRN 20441210 SERIES# 4X	0
1468	UNITED STATES TREASURY BONDS R/MD 8.75 08/15/2020	1,437,228
1469	US TREAS INFLATION INDEX	50,034,447
1470	US TREAS INFLATION INDEX	42,282,226
1471	US TREAS INFLATION INDEX	61,786,540
1472	US TREAS INFLATION INDEX NOTE	36,234,550
1473	US TREAS INFLATION INDEX NOTE	32,105,367
1474	US TREAS INFLATION INDEX BOND	8,063,304
1475	US TREAS INFLATION INDEX NOTE	28,062,294
1476	US TREAS INFLATION INDEX NOTE	28,714,720
1477	US TREAS INFLATION INDEX NOTE	16,217,642
1478	US TREAS INFLATION INDEX NOTE	42,431,122
1479	US TREAS INFLATION INDEX NOTE	22,130,806
1480	US TREAS INFLATION INDEX NOTE	51,082,979
1481	US TREAS INFLATION INDEX NOTE	46,846,623
1482	US TREAS INFLATION INDEX NOTE	56,023,919
1483	US TREAS INFLATION INDEX NOTE	36,092,627
1484	US TREAS INFLATION INDEX NOTE	39,285,180
1485	US TREAS INFLATION INDEX NOTE	39,619,418
1486	US TREAS INFLATION INDEX NOTE	38,278,735
1487	US TREAS INFLATION INDEX NOTE	35,632,847
1488	US TREAS INFLATION INDEX NOTE	14,537,819

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	P	Q
1441	0059	Corporates
1442	0059	Corporates
1443	0059	Corporates
1444	0059	Corporates
1445	0059	Corporates
1446	0059	Corporates
1447	0059	Corporates
1448	0059	Corporates
1449	0059	Corporates
1450	0059	Corporates
1451	0059	Corporates
1452	0477	Corporates
1453	0477	Corporates
1454	0477	Corporates
1455	0477	Corporates
1456	0477	Corporates
1457	0477	Corporates
1458	0477	Corporates
1459	0477	Corporates
1460	0477	Corporates
1461	0477	Corporates
1462	0477	Corporates
1463	0477	Corporates
1464	0477	Corporates
1465	0477	Corporates
1466	0477	Corporates
1467	0477	Corporates
1468	0000	Governments
1469	0059	Governments
1470	0059	Governments
1471	0059	Governments
1472	0059	Governments
1473	0059	Governments
1474	0059	Governments
1475	0059	Governments
1476	0059	Governments
1477	0059	Governments
1478	0059	Governments
1479	0059	Governments
1480	0059	Governments
1481	0059	Governments
1482	0059	Governments
1483	0059	Governments
1484	0059	Governments
1485	0059	Governments
1486	0059	Governments
1487	0059	Governments
1488	0059	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

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

	F	G	H	I	J
1489	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6141
1490	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1491	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1492	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1493	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1494	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1495	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1496	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1497	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1498	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1499	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1500	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1501	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1502	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1503	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1504	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1505	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6A3W
1506	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS INFLATION	43843	6AWD
1507	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	26285	6AMB
1508	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	26285	6AMB
1509	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS PROP	26285	6AMB
1510	GLOBAL RATES	RATES DERIVATIVES EUROPE	OPTIONS VANILLA	43842	6AHB
1511	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	0710002L6
1512	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D48
1513	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	072006D55
1514	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	0730083C6
1515	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002FN7
1516	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	078002L34
1517	EQUITY FINANCING	PRIME BROKER US	TRAD PRIME BROKER AMERICA	27936	GFSADJ27936
1518	EQUITY FINANCING	NON HF FINANCING AMERICAS	INSTITUTIONAL STCK LN-AMER	24173	93117870
1519	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	21984	95200016
1520	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	21984	95200025
1521	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	93920232
1522	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121043
1523	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121871
1524	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121960
1525	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95121961
1526	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95126114
1527	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER	29174	95126115
1528	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121662
1529	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95121969
1530	EQUITY SYNTHETICS	STAT ARB SYNTHETICS AMER	STAT ARB SYNTHETICS AMERICAS	43387	95126143
1531	EQUITY FINANCING	PRIME BROKER ASIA	TRAD PRIME BROKER ASIA	47653	TPBJPY
1532	EQUITY FINANCING	NON HF FINANCING EUROPE	INSTITUTIONAL FIN EUR	27726	072004TZ7
1533	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1534	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1535	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1536	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687

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	K	L	M
1489	141 MTS	912828GX2	
1490	OPTION MTS BONDS	912810FH6	US912810FH69
1491	OPTION MTS BONDS	912810PS1	
1492	OPTION MTS BONDS	9128274Y5	US9128274Y56
1493	OPTION MTS BONDS	9128276R8	US9128276R87
1494	OPTION MTS BONDS	9128277J5	US9128277J52
1495	OPTION MTS BONDS	912828AF7	US912828AF74
1496	OPTION MTS BONDS	912828BD1	US912828BD18
1497	OPTION MTS BONDS	912828BW9	
1498	OPTION MTS BONDS	912828CZ1	US912828CZ11
1499	OPTION MTS BONDS	912828EA4	US912828EA42
1500	OPTION MTS BONDS	912828ET3	US912828ET33
1501	OPTION MTS BONDS	912828FB1	
1502	OPTION MTS BONDS	912828FL9	US912828FL97
1503	OPTION MTS BONDS	912828GD6	US912828GD62
1504	OPTION MTS BONDS	912828GN4	US912828GN45
1505	OPTION MTS BONDS	912828GX2	
1506	140MTS43843	912828GN4	US912828GN45
1507	110 ITS	912828FL9	US912828FL97
1508	110 ITS	912828GN4	US912828GN45
1509	110 ITS	912828GX2	
1510	INFLATION INDEX BOND-COLOMBI	912828GN4	US912828GN45
1511	TU2	910581107	US91324P1021
1512	PHZ2	910581107	US91324P1021
1513	RA1_US	910581107	US91324P1021
1514	TL3	910581107	US91324P1021
1515	TL8	910581107	US91324P1021
1516	TL11	910581107	US91324P1021
1517		ADJ1	ADJ1
1518	ISL PROP ACCOUNT	C4539030	US1845021021
1519	SPB LOTC	U0016940	US91324P1021
1520	SPB LOTC INDICES	U0016940	US91324P1021
1521	LBSF N-PR2	U0016940	US91324P1021
1522	ETF SPY	U0016940	US91324P1021
1523	RIY	U0016940	US91324P1021
1524	RU10GRTR	U0016940	US91324P1021
1525	WORLD 2	U0016940	US91324P1021
1526	BASKET	U0016940	US91324P1021
1527	BASKET	U0016940	US91324P1021
1528	STAT ARB FLIP-TL3	U0016940	US91324P1021
1529	STAT ARB FLIP-SA5	U0016940	US91324P1021
1530	STAT ARB FLIP-SA2	U0016940	US91324P1021
1531		ADJ1	ADJ1
1532	ETF FINANCING	1GB162661	IE00B00FV128
1533	PB UK CFD TRADING	000906636	GB0000282623
1534	PB UK CFD TRADING	000911560	GB0002875804
1535	PB UK CFD TRADING	000915983	GB0000811801
1536	PB UK CFD TRADING	000917468	GB0000941772

	N	O
1489	US TREAS INFLATION INDEX NOTE	33,046,979
1490	US TREAS INFLATION INDEX	21,516,434
1491	US TREAS INFLATION INDEX NOTE	46,394,428
1492	US TREAS INFLATION INDEX NOTE	135,451,936
1493	US TREAS INFLATION INDEX NOTE	36,448,043
1494	US TREAS INFLATION INDEX NOTE	31,675,082
1495	US TREAS INFLATION INDEX NOTE	55,555,521
1496	US TREAS INFLATION INDEX NOTE	52,359,134
1497	US TREAS INFLATION INDEX NOTE	9,221,382
1498	US TREAS INFLATION INDEX NOTE	154,788,929
1499	US TREAS INFLATION INDEX NOTE	9,427,549
1500	US TREAS INFLATION INDEX NOTE	90,594,891
1501	US TREAS INFLATION INDEX NOTE	117,398,702
1502	US TREAS INFLATION INDEX NOTE	28,594,257
1503	US TREAS INFLATION INDEX NOTE	205,089,026
1504	US TREAS INFLATION INDEX NOTE	618,440,085
1505	US TREAS INFLATION INDEX NOTE	26,385,249
1506	US TREAS INFLATION INDEX NOTE	71,945,658
1507	US TREAS INFLATION INDEX NOTE	72,842,304
1508	US TREAS INFLATION INDEX NOTE	383,710,179
1509	US TREAS INFLATION INDEX NOTE	218,441,515
1510	US TREAS INFLATION INDEX NOTE	208,642,410
1511	UNITEDHEALTH GROUP ISHR USD 0.01USD	668,329
1512	UNITEDHEALTH GROUP ISHR USD 0.01USD	161,612
1513	UNITEDHEALTH GROUP ISHR USD 0.01USD	299,466
1514	UNITEDHEALTH GROUP ISHR USD 0.01USD	52,720
1515	UNITEDHEALTH GROUP ISHR USD 0.01USD	346,603
1516	UNITEDHEALTH GROUP ISHR USD 0.01USD	66,741
1517	ADJUSTMENT	2,141,586,448
1518	CLEAR CHANNEL COMMUNICATIONS INC	1,912,852
1519	UNITEDHEALTH GROUP INC	46,361
1520	UNITEDHEALTH GROUP INC	208,370
1521	UNITEDHEALTH GROUP INC	385,508
1522	UNITEDHEALTH GROUP INC	2,618,144
1523	UNITEDHEALTH GROUP INC	459,526
1524	UNITEDHEALTH GROUP INC	510,544
1525	UNITEDHEALTH GROUP INC	814,307
1526	UNITEDHEALTH GROUP INC	2,274,701
1527	UNITEDHEALTH GROUP INC	5,054,890
1528	UNITEDHEALTH GROUP INC	52,720
1529	UNITEDHEALTH GROUP INC	168,254
1530	UNITEDHEALTH GROUP INC	95,905
1531	ADJUSTMENT	529,513,133
1532	ISHARES - ISHARES FTSE 250 ETF	4,775,611
1533	AMEC PLC ORD GBP 50.00GBP	5,353,720
1534	BRITISH AMERICAN TOBORD GBP 25.00GBP	27,832,612
1535	BARRATT DEVELOPMENTSORD GBP 10.00GBP	67,728,279
1536	BERKELEY GROUP HOLDIUNIT 0.00GBP	19,650,833

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1537	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1538	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1539	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1540	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1583	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1584	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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1537	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
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1584	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687

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1538	PB UK CFD TRADING	000924555	GB0006107006
1539	PB UK CFD TRADING	000924852	GB00B1RZDL64
1540	PB UK CFD TRADING	000926519	GB0001726081
1541	PB UK CFD TRADING	000931881	IE00B06H8J93
1542	PB UK CFD TRADING	000938233	GB0002303468
1543	PB UK CFD TRADING	000955062	GB00B07KD360
1544	PB UK CFD TRADING	000987636	GB00B07V4P80
1545	PB UK CFD TRADING	000999847	GB0005617013
1546	PB UK CFD TRADING	001001643	GB0005758098
1547	PB UK CFD TRADING	001031020	GB0007099541
1548	PB UK CFD TRADING	001032051	GB0007188757
1549	PB UK CFD TRADING	001032093	GB00B16GWD56
1550	PB UK CFD TRADING	001040922	GB0007668071
1551	PB UK CFD TRADING	001045590	GB0007839698
1552	PB UK CFD TRADING	001057363	GB0004082847
1553	PB UK CFD TRADING	001070929	GB0002570330
1554	PB UK CFD TRADING	001073865	GB0009102731
1555	PB UK CFD TRADING	001074632	IE0009124284
1556	PB UK CFD TRADING	001075829	GB00B1TQY924
1557	PB UK CFD TRADING	001428952	GB0006043169
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1565	PB UK CFD TRADING	002803989	GB00B2988H17
1566	PB UK CFD TRADING	003005089	GB0005583728
1567	PB UK CFD TRADING	003015203	GB00B05M6465
1568	PB UK CFD TRADING	003461902	GB00B0GN3470
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1572	PB UK CFD TRADING	006470009	GB0004915632
1573	PB UK CFD TRADING	006632145	GB0008762899
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1575	PB UK CFD TRADING	007472285	GB0000566504
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1581	PB UK CFD TRADING	015964232	GB0055007982
1582	PB UK CFD TRADING	016276198	GB0002787991
1583	PB UK CFD TRADING	016463879	GB0005331532
1584	PB UK CFD TRADING	017685728	GB0030559776

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1537	BRITISH LAND CO PLC REIT GBP 25.00GBP	4,653,369
1538	CADBURY SCHWEPPES PLORD GBP 12.50GBP	49,504,071
1539	CAIRN ENERGY PLC ORD GBP 6.15GBP	34,748,791
1540	CAPE PLC ORD GBP 25.00GBP 144A	1,227,554
1541	ANGLO IRISH BANK CORORD EUR 0.16EUR	1,291,057
1542	ARRIVA PLC ORD GBP 5.00GBP	18,962,716
1543	COBHAM PLC ORD GBP 2.50GBP	1,260,528
1544	COOKSON GROUP PLC ORD GBP 10.00GBP	1,729,305
1545	MANGANESE BRONZE HLDORD GBP 25.00GBP	18,289,807
1546	MEGGITT PLC ORD GBP 5.00GBP	2,690,586
1547	PRUDENTIAL PLC ORD GBP 5.00GBP	82,439,075
1548	RIO TINTO PLC ORD GBP 10.00GBP	255,223,954
1549	VODAFONE GROUP PLC ORD USD 0.11GBP	22,629,292
1550	CLOSE BROTHERS GROUPORD GBP 25.00GBP	6,147,934
1551	SCOTTISH & NEWCASTLEORD GBP 20.00GBP	83,092,259
1552	STANDARD CHARTERED PORD USD 0.50GBP	52,702,073
1553	TDG PLC ORD GBP 1.00GBP	4,434,768
1554	ABBOT GROUP PLC ORD GBP 15.00GBP	38,498,359
1555	TULLOW OIL PLC ORD GBP 10.00GBP	4,378,020
1556	UNITED BUSINESS MEDIORD GBP 33.80GBP	11,906,539
1557	WM MORRISON SUPERMARORD GBP 10.00GBP	25,219,149
1558	SIG PLC ORD GBP 10.00GBP	3,480,209
1559	AVIVA PLC ORD GBP 25.00GBP	5,716,402
1560	INTERNATIONAL POWER ORD GBP 0.50GBP	12,010,141
1561	DRAGON OIL PLC ORD EUR 0.10GBP	2,134,389
1562	UK COAL PLC ORD GBP 1.00GBP	23,477,463
1563	RPC GROUP PLC ORD GBP 5.00GBP	8,206,978
1564	DEVRO PLC ORD GBP 10.00GBP	13,191,729
1565	AMLIN PLC ORD GBP 28.12GBP	1,598,256
1566	NORTHGATE INFORMATIOORD GBP 10.00GBP	5,087,477
1567	NUMIS CORP PLC ORD GBP 5.00GBP	10,338,594
1568	MWANA AFRICA PLC ORD GBP 10.00GBP	17,571,689
1569	FIRSTGROUP PLC ORD GBP 5.00GBP	19,782,096
1570	ROK PLC ORD GBP 2.00GBP	4,870,044
1571	IMPERIAL TOBACCO GROORD GBP 10.00GBP	57,519,432
1572	KIER GROUP PLC ORD GBP 1.00GBP	15,274,709
1573	BG GROUP PLC ORD GBP 10.00GBP	108,590,141
1574	CENTRICA PLC ORD GBP 6.17GBP	2,037,798
1575	BHP BILLITON PLC ORD USD 0.50GBP	24,831,199
1576	INTERSERVE PLC ORD GBP 10.00GBP	9,921,861
1577	CARILLION PLC ORD GBP 50.00GBP	18,144,119
1578	TRADUS PLC ORD GBP 5.00GBP	25,751,288
1579	DOMINO'S PIZZA UK & ORD GBP 1.56GBP	12,515,622
1580	AERO INVENTORY PLC ORD GBP 1.25GBP	5,372,963
1581	AUTONOMY CORP PLC ORD GBP 0.33GBP	53,637,837
1582	TANFIELD GROUP PLC ORD GBP 1.00GBP	7,513,665
1583	COMPASS GROUP PLC ORD GBP 10.00GBP	49,866,355
1584	FRIENDS PROVIDENT PLORD GBP 10.00GBP	23,010,518

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LEHMAN BROTHERS HOLDINGS, INC.

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1585	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1586	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1587	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1588	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1585	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1586	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1585	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
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1632	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687

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1585	PB UK CFD TRADING	019031509	GB0030913577
1586	PB UK CFD TRADING	020544482	GB0031253643
1587	PB UK CFD TRADING	021026364	GB0031411001
1588	PB UK CFD TRADING	021610373	GB0031575839
1589	PB UK CFD TRADING	135454403	GB0031526527
1590	PB UK CFD TRADING	1GB073017	GB00B1WQCS47
1591	PB UK CFD TRADING	1GB105892	GB00B128J450
1592	PB UK CFD TRADING	1GB131104	GB0033990283
1593	PB UK CFD TRADING	1GB143851	GB0034147388
1594	PB UK CFD TRADING	1GB162661	IE00B00FV128
1595	PB UK CFD TRADING	1GB209033	GB00B00V4F53
1596	PB UK CFD TRADING	1GB240327	GG00B24HM601
1597	PB UK CFD TRADING	1GB242638	IM00B28KLZ74
1598	PB UK CFD TRADING	1GB242844	GB00B00HD783
1599	PB UK CFD TRADING	1GB259145	GB00B0351429
1600	PB UK CFD TRADING	1GB263485	GB00B04PYL99
1601	PB UK CFD TRADING	1GB263501	GB00B0486M37
1602	PB UK CFD TRADING	1GB285595	GB00B04QKW59
1603	PB UK CFD TRADING	1GB286973	GB00B29BCK10
1604	PB UK CFD TRADING	1GB327686	GB00B081NX89
1605	PB UK CFD TRADING	1GB331654	GB00B0717F94
1606	PB UK CFD TRADING	1GB340952	GB00B06GTJ32
1607	PB UK CFD TRADING	1GB348708	GI000A0ERMF2
1608	PB UK CFD TRADING	1GB350902	GB00B02QN409
1609	PB UK CFD TRADING	1GB356362	GB00B03MLX29
1610	PB UK CFD TRADING	1GB356693	GB00B03MM408
1611	PB UK CFD TRADING	1GB377525	GB0004342563
1612	PB UK CFD TRADING	1GB388159	GB00B0H2K534
1613	PB UK CFD TRADING	1GB391146	GB00B0HZPV38
1614	PB UK CFD TRADING	1GB406407	GB00B1435395
1615	PB UK CFD TRADING	1GB428708	GB00B0Q4N517
1616	PB UK CFD TRADING	1GB441610	GB00B0T9K295
1617	PB UK CFD TRADING	1GB551582	GB00B12RQD06
1618	PB UK CFD TRADING	1GB642381	GB00B142P698
1619	PB UK CFD TRADING	1GB643769	GB00B13JS954
1620	PB UK CFD TRADING	1GB652380	GB00B16L0B41
1621	PB UK CFD TRADING	1GB685166	GB00B1CKTY16
1622	PB UK CFD TRADING	1GB690620	GB00B15KYH63
1623	PB UK CFD TRADING	1GB701435	GB00B129PL77
1624	PB UK CFD TRADING	1GB703134	GB00B1CL5249
1625	PB UK CFD TRADING	1GB704645	GB00B132NW22
1626	PB UK CFD TRADING	1GB721540	GB00B1DKGQ10
1627	PB UK CFD TRADING	1GB846958	IE00B1RR8406
1628	PB UK CFD TRADING	1GB885758	GB00B1VWM162
1629	PB UK CFD TRADING	1GB914632	FI0009014716
1630	PB UK CFD TRADING	1GB966301	GG00B1YQ6Y64
1631	PB UK CFD TRADING	1GB980039	GB00B1ZBLD47
1632	PB UK CFD TRADING	543374912	GB0031192486

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1585	BT GROUP PLC ORD GBP 5.00GBP	14,177,412
1586	CENTRAL AFRICAN MINIORD GBP 0.10GBP	15,750,388
1587	XSTRATA PLC ORD USD 0.50GBP	175,619,556
1588	JOHN WOOD GROUP PLC ORD GBP 3.33GBP	36,725,386
1589	CORIN GROUP PLC ORD GBP 2.50GBP	6,825,674
1590	INTERCONTINENTAL HOTORD GBP 13.61GBP	20,915,758
1591	IP GROUP PLC ORD GBP 2.00GBP	62,303,653
1592	ARICOM PLC ORD GBP 0.10GBP	22,913,056
1593	CSR PLC ORD GBP 0.10GBP	26,829
1594	ISHARES - ISHARES FTSE 250 ETF	181,112
1595	SONGBIRD ESTATES PLCORD NPV GBP	19,064,131
1596	CENTRAL RAND GOLD LTORD GBP 1.00GBP	4,994,479
1597	GREENKO GROUP PLC ORD EUR 0.00GBP	5,485,742
1598	IMPERIAL ENERGY CORPORD GBP 2.50GBP	14,463,913
1599	CERES POWER HOLDINGSORD GBP 5.00GBP	5,513,852
1600	BOWLEVEN PLC ORD GBP 10.00GBP	8,686,676
1601	GOALS SOCCER CENTRESORD GBP 0.25GBP	8,276,941
1602	BRITISH ENERGY GROUPORD GBP 10.00GBP	48,988,546
1603	EURASIAN NATURAL RESORD USD 0.20GBP	25,186,562
1604	RENOVO GROUP PLC ORD GBP 10.00GBP	11,792,840
1605	RENEWABLE ENERGY GENORD GBP 10.00GBP	13,662,587
1606	RAMBLER MEDIA LTD ORD USD 0.01USD	19,624,590
1607	PARTYGAMING PLC ORD GBP 0.00GBP	25,795,053
1608	D1 OILS PLC ORD GBP 1.00GBP	5,601,511
1609	ROYAL DUTCH SHELL PLORD EUR 0.07GBP A SHS	15,082,304
1610	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	78,340,128
1611	RESOLUTION PLC ORD GBP 5.00GBP	208,757,718
1612	PETROFAC LTD ORD USD 0.02GBP	6,600,344
1613	KAZAKHMYS PLC ORD GBP 20.00GBP	23,031,869
1614	GENESIS PETROLEUM COORD GBP 3.00GBP	2,644,888
1615	CARLUCCIO'S PLC ORD GBP 5.00GBP	6,964,581
1616	ACP CAPITAL LTD ORD GBP 0.10GBP	5,425,739
1617	H&T GROUP PLC ORD GBP 5.00GBP	8,737,814
1618	AFRICAN CONSOLIDATEDORD GBP 1.00GBP	5,036,338
1619	EROS INTERNATIONAL PORD GBP 10.00GBP	42,589,199
1620	NUFCOR URANIUM LTD ORD USD 0.01GBP	20,080,214
1621	INVISTA REAL ESTATE ORD GBP 0.01GBP	7,386,569
1622	ETFS AGRICULTURE DJ-AIGCSM ETF 144A	6,472,587
1623	BIFFA PLC ORD GBP 10.00GBP	122,467,683
1624	LAMPRELL PLC ORD GBP 5.00GBP	17,479,135
1625	ASHMORE GROUP PLC ORD GBP 0.01GBP	21,317,778
1626	STYLES & WOOD GROUP ORD GBP 1.00GBP	5,113,476
1627	SMURFIT KAPPA GROUP ORD EUR 0.00EUR	27,726
1628	WELLSTREAM HOLDINGS ORD GBP 1.00GBP	25,467,142
1629	TALVIVAARA MINING COORD NPV GBP	13,776,069
1630	THIRD POINT OFFSHORETRUST NPV EUR	29,662
1631	SEPURA LTD ORD GBP 0.00GBP	17,741,473
1632	LONMIN PLC ORD USD 1.00GBP	16,706,936

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1650	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1651	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1652	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1653	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1654	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1655	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1656	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1657	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1658	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1659	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1660	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1661	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1662	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1663	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1664	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1665	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1666	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1667	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1668	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1669	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1670	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1671	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1672	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1673	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1674	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1675	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1676	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1677	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1678	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1679	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1680	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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	C	D	E
1633	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1634	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1635	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1636	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1637	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1638	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1639	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1640	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1641	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1642	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1643	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1646	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1647	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1648	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1649	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1651	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1661	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1662	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1663	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1671	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1673	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1675	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1677	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1678	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1679	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1680	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

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	F	G	H	I	J
1633	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1634	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	072006687
1635	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1636	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1637	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1638	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
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1640	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1641	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1642	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1643	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1644	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1645	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1646	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
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1649	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1650	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1651	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1652	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1653	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1654	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1655	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1656	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1657	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1658	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1659	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002422
1660	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	071002LS6
1661	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
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1663	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1664	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1665	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1666	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1667	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1668	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1669	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1670	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1671	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1672	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1673	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1674	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1675	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1676	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1677	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1678	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1679	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1680	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9

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	K	L	M
1633	PB UK CFD TRADING	761321116	GB0002369139
1634	PB UK CFD TRADING	881575104	GB0008847096
1635	PB EUR CFD TRADING	000931881	IE00B06H8J93
1636	PB EUR CFD TRADING	001122031	IT0000064482
1637	PB EUR CFD TRADING	001472471	IE0004927939
1638	PB EUR CFD TRADING	001724753	FR0000121881
1639	PB EUR CFD TRADING	004056727	FI0009000681
1640	PB EUR CFD TRADING	005526660	DE0006969603
1641	PB EUR CFD TRADING	007274855	IE00B1GKF381
1642	PB EUR CFD TRADING	009220583	IE00B06H8J93
1643	PB EUR CFD TRADING	009662586	IE00B1GKF381
1644	PB EUR CFD TRADING	010079648	CH0008742519
1645	PB EUR CFD TRADING	011585577	CH0012221716
1646	PB EUR CFD TRADING	011668274	IE00B00MZ448
1647	PB EUR CFD TRADING	055307912	DE0006305006
1648	PB EUR CFD TRADING	072761927	DE0008022005
1649	PB EUR CFD TRADING	1GB424947	GB00B0HW5366
1650	PB EUR CFD TRADING	1GB690570	IE00B1CMPN86
1651	PB EUR CFD TRADING	1GB846958	IE00B1RR8406
1652	PB EUR CFD TRADING	1GB966301	GG00B1YQ6Y64
1653	PB EUR CFD TRADING	1IE846290	IE00B1RR8406
1654	PB EUR CFD TRADING	1IT101617	IT0003506190
1655	PB EUR CFD TRADING	1NL356721	GB00B03MLX29
1656	PB EUR CFD TRADING	1NO915010	NO0010372766
1657	PB EUR CFD TRADING	586245821	SE0000718017
1658	PB EUR CFD TRADING	657401014	DE0005810055
1659	PB EUR CFD TRADING	999246011	FR0000125007
1660		ADJ1	ADJ1
1661	STAT ARB CFD	000915983	GB0000811801
1662	STAT ARB CFD	001032051	GB0007188757
1663	STAT ARB CFD	001032093	GB00B16GWD56
1664	STAT ARB CFD	001045590	GB0007839698
1665	STAT ARB CFD	001047141	GB0002395811
1666	STAT ARB CFD	001070929	GB0002570330
1667	STAT ARB CFD	001073865	GB0009102731
1668	STAT ARB CFD	001074632	IE0009124284
1669	STAT ARB CFD	001075829	GB00B1TQY924
1670	STAT ARB CFD	001428952	GB0006043169
1671	STAT ARB CFD	001596949	GB0002162385
1672	STAT ARB CFD	002498020	GB0007197378
1673	STAT ARB CFD	006632228	GB00B033F229
1674	STAT ARB CFD	007472285	GB0000566504
1675	STAT ARB CFD	012099933	GB0007365546
1676	STAT ARB CFD	016276198	GB0002787991
1677	STAT ARB CFD	021026364	GB0031411001
1678	STAT ARB CFD	1GB131104	GB0033990283
1679	STAT ARB CFD	1GB143851	GB0034147388
1680	STAT ARB CFD	1GB209033	GB00B00V4F53

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1633	REUTERS GROUP PLC ORD GBP 25.00GBP	220,199,168
1634	TESCO PLC ORD GBP 5.00GBP	22,800,924
1635	ANGLO IRISH BANK CORORD EUR 0.16EUR	176,614,008
1636	BANCA POPOLARE DI MISHR EUR 4.00EUR	839
1637	KINGSPAN GROUP PLC SHR EUR 0.13EUR	9,704,511
1638	HAVAS SA SHR EUR 0.40EUR	71,070
1639	NOKIA OYJ SHR EUR 0.00EUR	1,134,278
1640	PUMA AG RUDOLF DASSLSHR 0.00EUR	35,447,119
1641	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	11,043,824
1642	ANGLO IRISH BANK CORSHR EUR 0.16EUR	168,045,278
1643	RYANAIR HOLDINGS PLCSHR EUR 0.00EUR	1,753,540
1644	SWISSCOM AG SHR CHF 1.00CHF	71,481
1645	ABB LTD SHR CHF 2.50CHF	1,105,859
1646	GRAFTON GROUP PLC UNIT EUR 0.05EUR	5,275,094
1647	DEUTZ AG SHR 0.00EUR	7,658,787
1648	BAYERISCHE HYPO- UNDSHR EUR 0.00EUR	60,255,527
1649	QUEEN'S WALK INVESTMORD GBP 0.00GBP	5,841,907
1650	AER LINGUS ORD EUR 0.05EUR	1,108,579
1651	SMURFIT KAPPA GROUP ORD EUR 0.00EUR	4,871,233
1652	THIRD POINT OFFSHORETRUST NPV EUR	20,993,854
1653	SMURFIT KAPPA GROUP SHR EUR 0.00EUR	1,922,706
1654	ATLANTIA SPA SHR EUR 1.00EUR	32
1655	ROYAL DUTCH SHELL PLSHR EUR 0.07EUR A SHS	76,972
1656	SIEM INDUSTRIES INC CNVBND#SUB ZEROCPN12Jul17	4,636,250
1657	ENIRO AB SHR SEK 0.00SEK	3,563,113
1658	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	2,092,143
1659	CIE DE SAINT-GOBAIN SHR EUR 4.00EUR	5,763,732
1660	ADJUSTMENT	3,922,319,501
1661	BARRATT DEVELOPMENTSORD GBP 10.00GBP	650,199
1662	RIO TINTO PLC ORD GBP 10.00GBP	107,907,078
1663	VODAFONE GROUP PLC ORD USD 0.11GBP	1,933,672
1664	SCOTTISH & NEWCASTLEORD GBP 20.00GBP	1,872,703
1665	SCHRODERS PLC ORD GBP 100.00GBP	16,547,337
1666	TDG PLC ORD GBP 1.00GBP	2,630,783
1667	ABBOT GROUP PLC ORD GBP 15.00GBP	785,081
1668	TULLOW OIL PLC ORD GBP 10.00GBP	700,481
1669	UNITED BUSINESS MEDIORD GBP 33.80GBP	454,166
1670	WM MORRISON SUPERMARORD GBP 10.00GBP	4,935,136
1671	AVIVA PLC ORD GBP 25.00GBP	1,964,706
1672	RPC GROUP PLC ORD GBP 5.00GBP	783,053
1673	CENTRICA PLC ORD GBP 6.17GBP	1,220,939
1674	BHP BILLITON PLC ORD USD 0.50GBP	359,623,700
1675	CARILLION PLC ORD GBP 50.00GBP	1,061,246
1676	TANFIELD GROUP PLC ORD GBP 1.00GBP	264,392
1677	XSTRATA PLC ORD USD 0.50GBP	7,771,241
1678	ARICOM PLC ORD GBP 0.10GBP	152,296
1679	CSR PLC ORD GBP 0.10GBP	4,392
1680	SONGBIRD ESTATES PLCORD NPV GBP	17,771

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1681	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1682	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1683	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1684	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1685	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1686	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1687	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1688	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1689	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1690	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1691	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1693	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1699	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1701	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1726	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1728	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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1681	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1682	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1683	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1684	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1726	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1727	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1728	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1681	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1682	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1683	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1684	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1685	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	072004SL9
1686	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	49281	078005774
1687	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE	25980	071002950
1688	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE	27746	071000RV7
1689	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE	27752	072008865
1690	EQUITY FINANCING	STRUCTURED ARB-EUROPE	STRUCTURED ARB EQ FIN EUROPE	27755	0710049W7
1691	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	072007966
1692	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1693	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1694	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1695	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1696	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1697	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1698	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1699	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1700	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1701	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1702	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1703	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1704	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1705	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1706	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1707	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
1708	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000314
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1713	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000322
1714	EQUITY SYNTHETICS	PB SYNTHETICS EUROPE	SYN PRIME BROKER EUR	26071	076000322
1715	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
1716	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
1717	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
1718	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
1719	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
1720	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
1721	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
1722	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
1723	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
1724	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071001903
1725	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710021F6
1726	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710021F6
1727	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710021F6
1728	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710021F6

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1681	STAT ARB CFD	1GB242844	GB00B00HD783
1682	STAT ARB CFD	1GB356693	GB00B03MM408
1683	STAT ARB CFD	1GB424947	GB00B0HW5366
1684	STAT ARB CFD	1GB701435	GB00B129PL77
1685	STAT ARB CFD	1GB704645	GB00B132NW22
1686	PRIME BROKER COMMS	586245821	SE0000718017
1687	LBIE FINNISH TRADE	004056727	FI0009000681
1688	EUCLID SPAIN DIS	000935837	ES0178430E18
1689	JV ARBITRAGE ITL	1IT101617	IT0003506190
1690	EUCLID SWISS DIS	007472285	GB0000566504
1691	CLIENT EQ SWAP CASH HEDGES	761321116	GB0002369139
1692	EQ SWP IN ISSUE LBIE-	001032051	GB0007188757
1693	EQ SWP IN ISSUE LBIE-	001032093	GB00B16GWD56
1694	EQ SWP IN ISSUE LBIE-	001040922	GB0007668071
1695	EQ SWP IN ISSUE LBIE-	001122031	IT0000064482
1696	EQ SWP IN ISSUE LBIE-	001244508	CH0004626302
1697	EQ SWP IN ISSUE LBIE-	002490514	GB0007190720
1698	EQ SWP IN ISSUE LBIE-	004056727	FI0009000681
1699	EQ SWP IN ISSUE LBIE-	005986088	GB0004544929
1700	EQ SWP IN ISSUE LBIE-	007472285	GB0000566504
1701	EQ SWP IN ISSUE LBIE-	011717451	GB00B1XZS820
1702	EQ SWP IN ISSUE LBIE-	012099933	GB0007365546
1703	EQ SWP IN ISSUE LBIE-	012981908	GB00B1HHK885
1704	EQ SWP IN ISSUE LBIE-	018824013	DE0008404005
1705	EQ SWP IN ISSUE LBIE-	021026364	GB0031411001
1706	EQ SWP IN ISSUE LBIE-	1GB265761	GB0033551168
1707	EQ SWP IN ISSUE LBIE-	1GB377525	GB0004342563
1708	EQ SWP IN ISSUE LBIE-	1GB701435	GB00B129PL77
1709	EQ SWP IN ISSUE LBIE-	1IT101617	IT0003506190
1710	EQ SWP IN ISSUE LBIE-	1NO915010	NO0010372766
1711	EQ SWP IN ISSUE LBIE-	761321116	GB0002369139
1712	EQ SWP OUT OF ISSUE LBIE-	001032051	GB0007188757
1713	EQ SWP OUT OF ISSUE LBIE-	007274855	IE00B1GKF381
1714	EQ SWP OUT OF ISSUE LBIE-	761321116	GB0002369139
1715	DPFM LPS: KNOWLE	000926519	GB0001726081
1716	DPFM LPS: KNOWLE	001074632	IE0009124284
1717	DPFM LPS: KNOWLE	001433705	GB0008025412
1718	DPFM LPS: KNOWLE	002803989	GB00B2988H17
1719	DPFM LPS: KNOWLE	007867773	GB0001528156
1720	DPFM LPS: KNOWLE	016276198	GB0002787991
1721	DPFM LPS: KNOWLE	1GB143851	GB0034147388
1722	DPFM LPS: KNOWLE	1GB242844	GB00B00HD783
1723	DPFM LPS: KNOWLE	1GB701435	GB00B129PL77
1724	DPFM LPS: KNOWLE	1GB703134	GB00B1CL5249
1725	MILLENNIUM LPS	000938233	GB0002303468
1726	MILLENNIUM LPS	001032051	GB0007188757
1727	MILLENNIUM LPS	001040971	GB00B019KW72
1728	MILLENNIUM LPS	001074632	IE0009124284

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1681	IMPERIAL ENERGY CORPORD GBP 2.50GBP	626,014
1682	ROYAL DUTCH SHELL PLORD EUR 0.07GBP B SHS	4,114,178
1683	QUEEN'S WALK INVESTMORD GBP 0.00GBP	900,742
1684	BIFFA PLC ORD GBP 10.00GBP	86,005
1685	ASHMORE GROUP PLC ORD GBP 0.01GBP	359,111
1686	ENIRO AB SHR SEK 0.00SEK	8
1687	NOKIA OYJ SHR EUR 0.00EUR	332,924,933
1688	TELEFONICA SA SHR EUR 1.00EUR	249,579,174
1689	ATLANTIA SPA SHR EUR 1.00EUR	41,191,852
1690	BHP BILLITON PLC ORD USD 0.50GBP	1,278,364
1691	REUTERS GROUP PLC ORD GBP 25.00GBP	5,417,889
1692	RIO TINTO PLC ORD GBP 10.00GBP	277,601,226
1693	VODAFONE GROUP PLC ORD USD 0.11GBP	42,329,415
1694	CLOSE BROTHERS GROUPORD GBP 25.00GBP	7,089,164
1695	BANCA POPOLARE DI MISHR EUR 4.00EUR	122,716,228
1696	PUBLIGROUPE AG SHR CHF 1.00CHF	21,857,097
1697	UK COAL PLC ORD GBP 1.00GBP	4,428,469
1698	NOKIA OYJ SHR EUR 0.00EUR	438,962
1699	IMPERIAL TOBACCO GROORD GBP 10.00GBP	8,045,570
1700	BHP BILLITON PLC ORD USD 0.50GBP	8,744,685
1701	ANGLO AMERICAN PLC ORD USD 0.54GBP	6,778,297
1702	CARILLION PLC ORD GBP 50.00GBP	206
1703	TRADUS PLC ORD GBP 5.00GBP	8,462,606
1704	ALLIANZ SE SHR EUR 0.00EUR	54,851,186
1705	XSTRATA PLC ORD USD 0.50GBP	109,930,792
1706	CLIMATE EXCHANGE PLCORD GBP 1.00GBP	860,316
1707	RESOLUTION PLC ORD GBP 5.00GBP	50,030,067
1708	BIFFA PLC ORD GBP 10.00GBP	5,294,034
1709	ATLANTIA SPA SHR EUR 1.00EUR	69,022,042
1710	SIEM INDUSTRIES INC CNVBND#SUB ZEROCPN12Jul17	278,296
1711	REUTERS GROUP PLC ORD GBP 25.00GBP	62,833,534
1712	RIO TINTO PLC ORD GBP 10.00GBP	5,249,732
1713	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	1,660,224
1714	REUTERS GROUP PLC ORD GBP 25.00GBP	3,095,936
1715	CAPE PLC ORD GBP 25.00GBP 144A	17,424
1716	TULLOW OIL PLC ORD GBP 10.00GBP	15,791
1717	SIG PLC ORD GBP 10.00GBP	5,319
1718	AMLIN PLC ORD GBP 28.12GBP	108,875
1719	INTERSERVE PLC ORD GBP 10.00GBP	17,517
1720	TANFIELD GROUP PLC ORD GBP 1.00GBP	18,203
1721	CSR PLC ORD GBP 0.10GBP	182
1722	IMPERIAL ENERGY CORPORD GBP 2.50GBP	3,716
1723	BIFFA PLC ORD GBP 10.00GBP	15,490
1724	LAMPRELL PLC ORD GBP 5.00GBP	10,251
1725	ARRIVA PLC ORD GBP 5.00GBP	172,352
1726	RIO TINTO PLC ORD GBP 10.00GBP	291,678
1727	J SAINSBURY PLC ORD GBP 28.57GBP	38,795
1728	TULLOW OIL PLC ORD GBP 10.00GBP	34,225

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1687	0183	Governments
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1729	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1730	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1731	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1732	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1733	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1734	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1735	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1736	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1737	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1738	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1739	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1740	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1741	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1742	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1743	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1744	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1746	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1747	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1749	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1750	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1765	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1766	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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1772	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1773	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1774	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1775	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
1776	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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1729	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1730	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1767	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1768	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1769	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1770	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1771	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1772	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1773	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1774	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1775	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1776	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1729	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710021F6
1730	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710021F6
1731	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710021F6
1732	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710021F6
1733	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1734	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1735	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1736	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1737	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1738	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1739	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1740	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1741	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1742	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1743	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1744	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1745	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1746	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1747	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1748	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1749	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1750	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1751	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1752	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1753	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1754	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1755	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710025H8
1756	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1757	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1758	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1759	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1760	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1761	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1762	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1763	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1764	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1765	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1766	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1767	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1768	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1769	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1770	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1771	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1772	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1773	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1774	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1775	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57
1776	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002B57

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	K	L	M
1729	MILLENNIUM LPS	006632228	GB00B033F229
1730	MILLENNIUM LPS	007274855	IE00B1GKF381
1731	MILLENNIUM LPS	019031509	GB0030913577
1732	MILLENNIUM LPS	1GB131104	GB0033990283
1733	MILLENNIUM LPS	000911560	GB0002875804
1734	MILLENNIUM LPS	000926519	GB0001726081
1735	MILLENNIUM LPS	000955062	GB00B07KD360
1736	MILLENNIUM LPS	001031020	GB0007099541
1737	MILLENNIUM LPS	001040971	GB00B019KW72
1738	MILLENNIUM LPS	001047141	GB0002395811
1739	MILLENNIUM LPS	001057363	GB0004082847
1740	MILLENNIUM LPS	001075829	GB00B1TQY924
1741	MILLENNIUM LPS	001787506	GB0006320161
1742	MILLENNIUM LPS	002076164	IE0000590798
1743	MILLENNIUM LPS	002468494	GB0009895292
1744	MILLENNIUM LPS	002803989	GB00B2988H17
1745	MILLENNIUM LPS	004033007	GB0003452173
1746	MILLENNIUM LPS	005986088	GB0004544929
1747	MILLENNIUM LPS	007472285	GB0000566504
1748	MILLENNIUM LPS	012099933	GB0007365546
1749	MILLENNIUM LPS	012981908	GB00B1HHK885
1750	MILLENNIUM LPS	016276198	GB0002787991
1751	MILLENNIUM LPS	1GB105892	GB00B128J450
1752	MILLENNIUM LPS	1GB388159	GB00B0H2K534
1753	MILLENNIUM LPS	1GB703134	GB00B1CL5249
1754	MILLENNIUM LPS	761321116	GB0002369139
1755	MILLENNIUM LPS	881575104	GB0008847096
1756	ANAXIS LPS	000935837	ES0178430E18
1757	ANAXIS LPS	000955062	GB00B07KD360
1758	ANAXIS LPS	001001643	GB0005758098
1759	ANAXIS LPS	001032093	GB00B16GWD56
1760	ANAXIS LPS	001040971	GB00B019KW72
1761	ANAXIS LPS	001057363	GB0004082847
1762	ANAXIS LPS	001075829	GB00B1TQY924
1763	ANAXIS LPS	001260509	FR0000125486
1764	ANAXIS LPS	002468494	GB0009895292
1765	ANAXIS LPS	004056727	FI0009000681
1766	ANAXIS LPS	005986088	GB0004544929
1767	ANAXIS LPS	007274855	IE00B1GKF381
1768	ANAXIS LPS	011543865	GB0009895292
1769	ANAXIS LPS	011585577	CH0012221716
1770	ANAXIS LPS	011717451	GB00B1XZS820
1771	ANAXIS LPS	080474455	DE0005552004
1772	ANAXIS LPS	1GB388159	GB00B0H2K534
1773	ANAXIS LPS	586245821	SE0000718017
1774	ANAXIS LPS	657401014	DE0005810055
1775	ANAXIS LPS	989576921	DE0005937007
1776	ANAXIS LPS	999835011	FR0000127771

	N	O
1729	CENTRICA PLC ORD GBP 6.17GBP	195,688
1730	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	9,163
1731	BT GROUP PLC ORD GBP 5.00GBP	127,239
1732	ARICOM PLC ORD GBP 0.10GBP	209,218
1733	BRITISH AMERICAN TOBORD GBP 25.00GBP	862,418
1734	CAPE PLC ORD GBP 25.00GBP 144A	351,816
1735	COBHAM PLC ORD GBP 2.50GBP	4,436
1736	PRUDENTIAL PLC ORD GBP 5.00GBP	125,263
1737	J SAINSBURY PLC ORD GBP 28.57GBP	141,337
1738	SCHRODERS PLC ORD GBP 100.00GBP	307,291
1739	STANDARD CHARTERED PORD USD 0.50GBP	845,853
1740	UNITED BUSINESS MEDIORD GBP 33.80GBP	635,530
1741	INTERNATIONAL POWER ORD GBP 0.50GBP	122,035
1742	DRAGON OIL PLC ORD EUR 0.10GBP	674,305
1743	ASTRAZENECA PLC ORD USD 0.25GBP	936,457
1744	AMLIN PLC ORD GBP 28.12GBP	733,889
1745	FIRSTGROUP PLC ORD GBP 5.00GBP	81,734
1746	IMPERIAL TOBACCO GROORD GBP 10.00GBP	1,219,478
1747	BHP BILLITON PLC ORD USD 0.50GBP	333,350
1748	CARILLION PLC ORD GBP 50.00GBP	66,721
1749	TRADUS PLC ORD GBP 5.00GBP	77,913
1750	TANFIELD GROUP PLC ORD GBP 1.00GBP	18,923
1751	IP GROUP PLC ORD GBP 2.00GBP	151
1752	PETROFAC LTD ORD USD 0.02GBP	716,910
1753	LAMPRELL PLC ORD GBP 5.00GBP	464,945
1754	REUTERS GROUP PLC ORD GBP 25.00GBP	282,426
1755	TESCO PLC ORD GBP 5.00GBP	354,902
1756	TELEFONICA SA SHR EUR 1.00EUR	90,754
1757	COBHAM PLC ORD GBP 2.50GBP	1,814
1758	MEGGITT PLC ORD GBP 5.00GBP	7,569
1759	VODAFONE GROUP PLC ORD USD 0.11GBP	318,595
1760	J SAINSBURY PLC ORD GBP 28.57GBP	58,827
1761	STANDARD CHARTERED PORD USD 0.50GBP	397,643
1762	UNITED BUSINESS MEDIORD GBP 33.80GBP	283,289
1763	VINCI SA SHR EUR 2.50EUR	24,742
1764	ASTRAZENECA PLC ORD USD 0.25GBP	290,560
1765	NOKIA OYJ SHR EUR 0.00EUR	284,880
1766	IMPERIAL TOBACCO GROORD GBP 10.00GBP	214,189
1767	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	161,479
1768	ASTRAZENECA PLC SHR USD 0.25SEK	186,882
1769	ABB LTD SHR CHF 2.50CHF	227,497
1770	ANGLO AMERICAN PLC ORD USD 0.54GBP	2,180
1771	DEUTSCHE POST AG SHR 0.00DEM	75,767
1772	PETROFAC LTD ORD USD 0.02GBP	231,015
1773	ENIRO AB SHR SEK 0.00SEK	141,662
1774	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	79,836
1775	MAN AG SHR 0.00EUR	337,254
1776	VIVENDI SHR EUR 5.50EUR	52,755

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1729	0183	Governments
1730	0183	Governments
1731	0183	Governments
1732	0183	Governments
1733	0183	Governments
1734	0183	Governments
1735	0183	Governments
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1774	0183	Governments
1775	0183	Governments
1776	0183	Governments

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

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

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LEHMAN BROTHERS HOLDINGS, INC.

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	F	G	H	I	J
1777	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1778	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1779	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1780	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1781	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1782	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1783	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1784	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1785	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1786	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1787	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1788	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1789	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1790	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1791	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1792	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1793	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1794	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1795	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1796	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1797	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1798	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1799	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1800	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1801	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1802	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1803	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1804	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002BR9
1805	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CF4
1806	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CF4
1807	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CF4
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1809	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CF4
1810	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CF4
1811	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CF4
1812	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CF4
1813	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CF4
1814	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1815	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1816	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1817	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1818	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1819	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1820	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1821	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1822	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1823	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1824	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7

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	K	L	M
1777	BGI MID HORIZON LP	000911560	GB0002875804
1778	BGI MID HORIZON LP	000935837	ES0178430E18
1779	BGI MID HORIZON LP	000938233	GB0002303468
1780	BGI MID HORIZON LP	000955062	GB00B07KD360
1781	BGI MID HORIZON LP	001032093	GB00B16GWD56
1782	BGI MID HORIZON LP	001075829	GB00B1TQY924
1783	BGI MID HORIZON LP	001122031	IT0000064482
1784	BGI MID HORIZON LP	001260509	FR0000125486
1785	BGI MID HORIZON LP	001652553	FR0000120321
1786	BGI MID HORIZON LP	001787506	GB0006320161
1787	BGI MID HORIZON LP	002490514	GB0007190720
1788	BGI MID HORIZON LP	002803989	GB00B2988H17
1789	BGI MID HORIZON LP	004056727	FI0009000681
1790	BGI MID HORIZON LP	005986088	GB0004544929
1791	BGI MID HORIZON LP	006632228	GB00B033F229
1792	BGI MID HORIZON LP	007867773	GB0001528156
1793	BGI MID HORIZON LP	010079648	CH0008742519
1794	BGI MID HORIZON LP	011717451	GB00B1XZS820
1795	BGI MID HORIZON LP	012099933	GB0007365546
1796	BGI MID HORIZON LP	019031509	GB0030913577
1797	BGI MID HORIZON LP	1GB143851	GB0034147388
1798	BGI MID HORIZON LP	1GB704645	GB00B132NW22
1799	BGI MID HORIZON LP	1IE846290	IE00B1RR8406
1800	BGI MID HORIZON LP	586245821	SE0000718017
1801	BGI MID HORIZON LP	657401014	DE0005810055
1802	BGI MID HORIZON LP	989576921	DE0005937007
1803	BGI MID HORIZON LP	999246011	FR0000125007
1804	BGI MID HORIZON LP	999835011	FR0000127771
1805	RAB LPS	000911560	GB0002875804
1806	RAB LPS	000955062	GB00B07KD360
1807	RAB LPS	001032093	GB00B16GWD56
1808	RAB LPS	001652553	FR0000120321
1809	RAB LPS	002468494	GB0009895292
1810	RAB LPS	005986088	GB0004544929
1811	RAB LPS	006632228	GB00B033F229
1812	RAB LPS	019031509	GB0030913577
1813	RAB LPS	881575104	GB0008847096
1814	IVC SOLAIA LPS	000911560	GB0002875804
1815	IVC SOLAIA LPS	000924852	GB00B1RZDL64
1816	IVC SOLAIA LPS	001031020	GB0007099541
1817	IVC SOLAIA LPS	001032093	GB00B16GWD56
1818	IVC SOLAIA LPS	001040971	GB00B019KW72
1819	IVC SOLAIA LPS	001057363	GB0004082847
1820	IVC SOLAIA LPS	001122031	IT0000064482
1821	IVC SOLAIA LPS	001260509	FR0000125486
1822	IVC SOLAIA LPS	001787506	GB0006320161
1823	IVC SOLAIA LPS	004033007	GB0003452173
1824	IVC SOLAIA LPS	005986088	GB0004544929

	N	O
1777	BRITISH AMERICAN TOBORD GBP 25.00GBP	1,084,119
1778	TELEFONICA SA SHR EUR 1.00EUR	375,253
1779	ARRIVA PLC ORD GBP 5.00GBP	106,464
1780	COBHAM PLC ORD GBP 2.50GBP	24,279
1781	VODAFONE GROUP PLC ORD USD 0.11GBP	3,524,902
1782	UNITED BUSINESS MEDIORD GBP 33.80GBP	435,556
1783	BANCA POPOLARE DI MISHR EUR 4.00EUR	893,364
1784	VINCI SA SHR EUR 2.50EUR	976,061
1785	L'OREAL SA SHR EUR 0.20EUR	3,231,194
1786	INTERNATIONAL POWER ORD GBP 0.50GBP	99,339
1787	UK COAL PLC ORD GBP 1.00GBP	353,045
1788	AMLIN PLC ORD GBP 28.12GBP	1,671,832
1789	NOKIA OYJ SHR EUR 0.00EUR	102,554
1790	IMPERIAL TOBACCO GROORD GBP 10.00GBP	1,156,298
1791	CENTRICA PLC ORD GBP 6.17GBP	760,616
1792	INTERSERVE PLC ORD GBP 10.00GBP	246,927
1793	SWISSCOM AG SHR CHF 1.00CHF	857,007
1794	ANGLO AMERICAN PLC ORD USD 0.54GBP	39,744
1795	CARILLION PLC ORD GBP 50.00GBP	464,673
1796	BT GROUP PLC ORD GBP 5.00GBP	1,076,794
1797	CSR PLC ORD GBP 0.10GBP	1,736
1798	ASHMORE GROUP PLC ORD GBP 0.01GBP	230,923
1799	SMURFIT KAPPA GROUP SHR EUR 0.00EUR	248,810
1800	ENIRO AB SHR SEK 0.00SEK	806,951
1801	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	1,235,339
1802	MAN AG SHR 0.00EUR	1,819,313
1803	CIE DE SAINT-GOBAIN SHR EUR 4.00EUR	185,284
1804	VIVENDI SHR EUR 5.50EUR	2,702,985
1805	BRITISH AMERICAN TOBORD GBP 25.00GBP	154,405
1806	COBHAM PLC ORD GBP 2.50GBP	5,701
1807	VODAFONE GROUP PLC ORD USD 0.11GBP	350,247
1808	L'OREAL SA SHR EUR 0.20EUR	183,312
1809	ASTRAZENECA PLC ORD USD 0.25GBP	185,694
1810	IMPERIAL TOBACCO GROORD GBP 10.00GBP	198,061
1811	CENTRICA PLC ORD GBP 6.17GBP	71,404
1812	BT GROUP PLC ORD GBP 5.00GBP	57,408
1813	TESCO PLC ORD GBP 5.00GBP	40,732
1814	BRITISH AMERICAN TOBORD GBP 25.00GBP	44,801
1815	CAIRN ENERGY PLC ORD GBP 6.15GBP	924
1816	PRUDENTIAL PLC ORD GBP 5.00GBP	26,128
1817	VODAFONE GROUP PLC ORD USD 0.11GBP	42,894
1818	J SAINSBURY PLC ORD GBP 28.57GBP	26,543
1819	STANDARD CHARTERED PORD USD 0.50GBP	117,735
1820	BANCA POPOLARE DI MISHR EUR 4.00EUR	10,291
1821	VINCI SA SHR EUR 2.50EUR	25,541
1822	INTERNATIONAL POWER ORD GBP 0.50GBP	2,689
1823	FIRSTGROUP PLC ORD GBP 5.00GBP	4,694
1824	IMPERIAL TOBACCO GROORD GBP 10.00GBP	27,922

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1777	0183	Governments
1778	0183	Governments
1779	0183	Governments
1780	0183	Governments
1781	0183	Governments
1782	0183	Governments
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1822	0183	Governments
1823	0183	Governments
1824	0183	Governments

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

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	C	D	E
1825	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1826	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1827	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1828	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1829	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1830	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1831	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1832	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1833	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1834	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1835	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1836	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1837	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1838	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1839	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1840	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1841	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1842	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1843	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1844	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1845	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1846	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1847	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1848	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1849	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1850	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1851	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1852	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1853	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1854	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1855	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1856	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1857	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1858	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1859	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1860	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1861	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1862	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1863	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1864	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1865	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1866	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1867	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1868	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1869	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1870	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1871	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1872	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1825	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1826	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1827	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1828	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
1829	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
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1834	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002CN7
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1859	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
1860	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
1861	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
1862	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
1863	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
1864	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
1865	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
1866	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
1867	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002K81
1868	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N05
1869	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N05
1870	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N05
1871	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N05
1872	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N05

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	K	L	M
1825	IVC SOLAIA LPS	007034283	GB00B04M0Q71
1826	IVC SOLAIA LPS	007472285	GB0000566504
1827	IVC SOLAIA LPS	012099933	GB0007365546
1828	IVC SOLAIA LPS	012220968	ES0178430E18
1829	IVC SOLAIA LPS	1GB143851	GB0034147388
1830	IVC SOLAIA LPS	1GB388159	GB00B0H2K534
1831	IVC SOLAIA LPS	1GB701435	GB00B129PL77
1832	IVC SOLAIA LPS	1GB704645	GB00B132NW22
1833	IVC SOLAIA LPS	1IT101617	IT0003506190
1834	IVC SOLAIA LPS	657401014	DE0005810055
1835	IVC SOLAIA LPS	761321116	GB0002369139
1836	DKR IBEX LPS	001032051	GB0007188757
1837	DKR IBEX LPS	021026364	GB0031411001
1838	DKR IBEX LPS	1GB701435	GB00B129PL77
1839	DKR IBEX LPS	761321116	GB0002369139
1840	ASSET MGMT INT LPS	1GB424947	GB00B0HW5366
1841	ASSET MANAGERS INT	016276198	GB0002787991
1842	RGM TRADING ITL	001001643	GB0005758098
1843	RGM TRADING ITL	001057363	GB0004082847
1844	RGM TRADING ITL	006632228	GB00B033F229
1845	RGM TRADING ITL	080474455	DE0005552004
1846	INTL BENCHMARK LPS	001032051	GB0007188757
1847	INTL BENCHMARK LPS	021026364	GB0031411001
1848	INTL BENCHMARK LPS	1GB701435	GB00B129PL77
1849	INTL BENCHMARK LPS	761321116	GB0002369139
1850	LMA SPC MAP 15	000911560	GB0002875804
1851	LMA SPC MAP 15	001031020	GB0007099541
1852	LMA SPC MAP 15	001075829	GB00B1TQY924
1853	LMA SPC MAP 15	001787506	GB0006320161
1854	LMA SPC MAP 15	002803989	GB00B2988H17
1855	LMA SPC MAP 15	011717451	GB00B1XZS820
1856	LMA SPC MAP 15	012099933	GB0007365546
1857	LMA SPC MAP 15	1GB704645	GB00B132NW22
1858	LMA SPC MAP 15	761321116	GB0002369139
1859	QUANTMETRICS-HITE	000911560	GB0002875804
1860	QUANTMETRICS-HITE	001031020	GB0007099541
1861	QUANTMETRICS-HITE	001075829	GB00B1TQY924
1862	QUANTMETRICS-HITE	001787506	GB0006320161
1863	QUANTMETRICS-HITE	002803989	GB00B2988H17
1864	QUANTMETRICS-HITE	011717451	GB00B1XZS820
1865	QUANTMETRICS-HITE	012099933	GB0007365546
1866	QUANTMETRICS-HITE	1GB704645	GB00B132NW22
1867	QUANTMETRICS-HITE	761321116	GB0002369139
1868	LBAM MYRILLION LPS	000911560	GB0002875804
1869	LBAM MYRILLION LPS	001040971	GB00B019KW72
1870	LBAM MYRILLION LPS	001074632	IE0009124284
1871	LBAM MYRILLION LPS	005986088	GB0004544929
1872	LBAM MYRILLION LPS	1GB143851	GB0034147388

	N	O
1825	SIBIR ENERGY PLC ORD GBP 10.00GBP	21,585
1826	BHP BILLITON PLC ORD USD 0.50GBP	4,856
1827	CARILLION PLC ORD GBP 50.00GBP	7,501
1828	TELEFONICA SA SHR EUR 1.00EUR	7,846
1829	CSR PLC ORD GBP 0.10GBP	329
1830	PETROFAC LTD ORD USD 0.02GBP	35,494
1831	BIFFA PLC ORD GBP 10.00GBP	36,349
1832	ASHMORE GROUP PLC ORD GBP 0.01GBP	11,620
1833	ATLANTIA SPA SHR EUR 1.00EUR	10,524
1834	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	43,858
1835	REUTERS GROUP PLC ORD GBP 25.00GBP	16,245
1836	RIO TINTO PLC ORD GBP 10.00GBP	4,332,683
1837	XSTRATA PLC ORD USD 0.50GBP	1,975,445
1838	BIFFA PLC ORD GBP 10.00GBP	710,125
1839	REUTERS GROUP PLC ORD GBP 25.00GBP	1,892,101
1840	QUEEN'S WALK INVESTMORD GBP 0.00GBP	6,776,040
1841	TANFIELD GROUP PLC ORD GBP 1.00GBP	98,379
1842	MEGGITT PLC ORD GBP 5.00GBP	6
1843	STANDARD CHARTERED PORD USD 0.50GBP	18
1844	CENTRICA PLC ORD GBP 6.17GBP	18
1845	DEUTSCHE POST AG SHR 0.00DEM	45
1846	RIO TINTO PLC ORD GBP 10.00GBP	1,736,438
1847	XSTRATA PLC ORD USD 0.50GBP	790,178
1848	BIFFA PLC ORD GBP 10.00GBP	284,050
1849	REUTERS GROUP PLC ORD GBP 25.00GBP	757,257
1850	BRITISH AMERICAN TOBORD GBP 25.00GBP	114,852
1851	PRUDENTIAL PLC ORD GBP 5.00GBP	66,764
1852	UNITED BUSINESS MEDIORD GBP 33.80GBP	197,842
1853	INTERNATIONAL POWER ORD GBP 0.50GBP	53,038
1854	AMLIN PLC ORD GBP 28.12GBP	187,346
1855	ANGLO AMERICAN PLC ORD USD 0.54GBP	3,807
1856	CARILLION PLC ORD GBP 50.00GBP	8,167
1857	ASHMORE GROUP PLC ORD GBP 0.01GBP	24,669
1858	REUTERS GROUP PLC ORD GBP 25.00GBP	114,851
1859	BRITISH AMERICAN TOBORD GBP 25.00GBP	78,756
1860	PRUDENTIAL PLC ORD GBP 5.00GBP	45,781
1861	UNITED BUSINESS MEDIORD GBP 33.80GBP	135,664
1862	INTERNATIONAL POWER ORD GBP 0.50GBP	36,369
1863	AMLIN PLC ORD GBP 28.12GBP	128,466
1864	ANGLO AMERICAN PLC ORD USD 0.54GBP	2,610
1865	CARILLION PLC ORD GBP 50.00GBP	5,600
1866	ASHMORE GROUP PLC ORD GBP 0.01GBP	16,916
1867	REUTERS GROUP PLC ORD GBP 25.00GBP	78,755
1868	BRITISH AMERICAN TOBORD GBP 25.00GBP	92,395
1869	J SAINSBURY PLC ORD GBP 28.57GBP	66,817
1870	TULLOW OIL PLC ORD GBP 10.00GBP	26,143
1871	IMPERIAL TOBACCO GROORD GBP 10.00GBP	163,992
1872	CSR PLC ORD GBP 0.10GBP	1,750

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	P	Q
1825	0183	Governments
1826	0183	Governments
1827	0183	Governments
1828	0183	Governments
1829	0183	Governments
1830	0183	Governments
1831	0183	Governments
1832	0183	Governments
1833	0183	Governments
1834	0183	Governments
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1870	0183	Governments
1871	0183	Governments
1872	0183	Governments

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LEHMAN BROTHERS HOLDINGS, INC.

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

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	C	D	E
1873	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1874	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1875	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1876	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1877	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1878	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1879	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1880	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1881	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1882	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1883	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1884	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1885	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1886	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1887	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1888	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1889	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1890	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1891	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1892	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1893	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1894	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1895	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1896	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1897	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1898	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1899	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1900	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1901	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1902	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1903	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1904	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1905	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1906	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1907	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1908	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1909	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1910	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1911	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1912	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1913	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1914	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1915	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1916	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1917	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1918	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1919	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1920	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
1873	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N05
1874	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N05
1875	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N05
1876	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N21
1877	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
1878	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
1879	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
1880	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
1881	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
1882	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
1883	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
1884	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
1885	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002N62
1886	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
1887	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
1888	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
1889	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
1890	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
1891	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
1892	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
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1894	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002NR6
1895	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002PB9
1896	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002PB9
1897	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002PB9
1898	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
1899	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
1900	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
1901	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
1902	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
1903	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
1904	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
1905	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
1906	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002R68
1907	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002T58
1908	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1909	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1910	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1911	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1912	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1913	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1914	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1915	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1916	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1917	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1918	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1919	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1920	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6

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	K	L	M
1873	LBAM MYRILLION LPS	1GB377525	GB0004342563
1874	LBAM MYRILLION LPS	1GB701435	GB00B129PL77
1875	LBAM MYRILLION LPS	761321116	GB0002369139
1876	HITE LPS	002468494	GB0009895292
1877	BLACKROCK INV MAN	000911560	GB0002875804
1878	BLACKROCK INV MAN	000924852	GB00B1RZDL64
1879	BLACKROCK INV MAN	001032051	GB0007188757
1880	BLACKROCK INV MAN	001032093	GB00B16GWD56
1881	BLACKROCK INV MAN	001057363	GB0004082847
1882	BLACKROCK INV MAN	001074632	IE0009124284
1883	BLACKROCK INV MAN	007472285	GB0000566504
1884	BLACKROCK INV MAN	021026364	GB0031411001
1885	BLACKROCK INV MAN	1GB704645	GB00B132NW22
1886	QUANTMETRICS-HITE	000911560	GB0002875804
1887	QUANTMETRICS-HITE	001031020	GB0007099541
1888	QUANTMETRICS-HITE	001075829	GB00B1TQY924
1889	QUANTMETRICS-HITE	001787506	GB0006320161
1890	QUANTMETRICS-HITE	002803989	GB00B2988H17
1891	QUANTMETRICS-HITE	011717451	GB00B1XZS820
1892	QUANTMETRICS-HITE	012099933	GB0007365546
1893	QUANTMETRICS-HITE	1GB704645	GB00B132NW22
1894	QUANTMETRICS-HITE	761321116	GB0002369139
1895	LYXOR/GARTMORE LPS	001032093	GB00B16GWD56
1896	LYXOR/GARTMORE LPS	002076164	IE0000590798
1897	LYXOR/GARTMORE LPS	1GB388159	GB00B0H2K534
1898	BLACKROCK LPS	000911560	GB0002875804
1899	BLACKROCK LPS	000924852	GB00B1RZDL64
1900	BLACKROCK LPS	001032051	GB0007188757
1901	BLACKROCK LPS	001032093	GB00B16GWD56
1902	BLACKROCK LPS	001057363	GB0004082847
1903	BLACKROCK LPS	001074632	IE0009124284
1904	BLACKROCK LPS	007472285	GB0000566504
1905	BLACKROCK LPS	021026364	GB0031411001
1906	BLACKROCK LPS	1GB704645	GB00B132NW22
1907	THYKE HVDMA	000935837	ES0178430E18
1908	SSL ARB LPS	000935837	ES0178430E18
1909	SSL ARB LPS	000955062	GB00B07KD360
1910	SSL ARB LPS	001001643	GB0005758098
1911	SSL ARB LPS	001032093	GB00B16GWD56
1912	SSL ARB LPS	001040971	GB00B019KW72
1913	SSL ARB LPS	001057363	GB0004082847
1914	SSL ARB LPS	001075829	GB00B1TQY924
1915	SSL ARB LPS	001260509	FR0000125486
1916	SSL ARB LPS	002468494	GB0009895292
1917	SSL ARB LPS	004056727	FI0009000681
1918	SSL ARB LPS	005986088	GB0004544929
1919	SSL ARB LPS	007274855	IE00B1GKF381
1920	SSL ARB LPS	011543865	GB0009895292

	N	O
1873	RESOLUTION PLC ORD GBP 5.00GBP	389,318
1874	BIFFA PLC ORD GBP 10.00GBP	52,704
1875	REUTERS GROUP PLC ORD GBP 25.00GBP	140,599
1876	ASTRAZENECA PLC ORD USD 0.25GBP	5,395
1877	BRITISH AMERICAN TOBORD GBP 25.00GBP	102,703
1878	CAIRN ENERGY PLC ORD GBP 6.15GBP	54,625
1879	RIO TINTO PLC ORD GBP 10.00GBP	218,737
1880	VODAFONE GROUP PLC ORD USD 0.11GBP	273,505
1881	STANDARD CHARTERED PORD USD 0.50GBP	216,326
1882	TULLOW OIL PLC ORD GBP 10.00GBP	68,808
1883	BHP BILLITON PLC ORD USD 0.50GBP	45,182
1884	XSTRATA PLC ORD USD 0.50GBP	289,262
1885	ASHMORE GROUP PLC ORD GBP 0.01GBP	21,375
1886	BRITISH AMERICAN TOBORD GBP 25.00GBP	32,815
1887	PRUDENTIAL PLC ORD GBP 5.00GBP	19,076
1888	UNITED BUSINESS MEDIORD GBP 33.80GBP	56,526
1889	INTERNATIONAL POWER ORD GBP 0.50GBP	15,154
1890	AMLIN PLC ORD GBP 28.12GBP	53,528
1891	ANGLO AMERICAN PLC ORD USD 0.54GBP	1,088
1892	CARILLION PLC ORD GBP 50.00GBP	2,333
1893	ASHMORE GROUP PLC ORD GBP 0.01GBP	7,048
1894	REUTERS GROUP PLC ORD GBP 25.00GBP	32,815
1895	VODAFONE GROUP PLC ORD USD 0.11GBP	13,432
1896	DRAGON OIL PLC ORD EUR 0.10GBP	17,119
1897	PETROFAC LTD ORD USD 0.02GBP	10,547
1898	BRITISH AMERICAN TOBORD GBP 25.00GBP	168,734
1899	CAIRN ENERGY PLC ORD GBP 6.15GBP	126,393
1900	RIO TINTO PLC ORD GBP 10.00GBP	210,325
1901	VODAFONE GROUP PLC ORD USD 0.11GBP	464,958
1902	STANDARD CHARTERED PORD USD 0.50GBP	412,245
1903	TULLOW OIL PLC ORD GBP 10.00GBP	123,854
1904	BHP BILLITON PLC ORD USD 0.50GBP	55,325
1905	XSTRATA PLC ORD USD 0.50GBP	423,310
1906	ASHMORE GROUP PLC ORD GBP 0.01GBP	33,547
1907	TELEFONICA SA SHR EUR 1.00EUR	4,487,605
1908	TELEFONICA SA SHR EUR 1.00EUR	22,527
1909	COBHAM PLC ORD GBP 2.50GBP	450
1910	MEGGITT PLC ORD GBP 5.00GBP	1,876
1911	VODAFONE GROUP PLC ORD USD 0.11GBP	79,177
1912	J SAINSBURY PLC ORD GBP 28.57GBP	14,620
1913	STANDARD CHARTERED PORD USD 0.50GBP	98,825
1914	UNITED BUSINESS MEDIORD GBP 33.80GBP	70,232
1915	VINCI SA SHR EUR 2.50EUR	6,129
1916	ASTRAZENECA PLC ORD USD 0.25GBP	72,044
1917	NOKIA OYJ SHR EUR 0.00EUR	70,737
1918	IMPERIAL TOBACCO GROORD GBP 10.00GBP	53,240
1919	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	40,170
1920	ASTRAZENECA PLC SHR USD 0.25SEK	46,388

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	P	Q
1873	0183	Governments
1874	0183	Governments
1875	0183	Governments
1876	0183	Governments
1877	0183	Governments
1878	0183	Governments
1879	0183	Governments
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1917	0183	Governments
1918	0183	Governments
1919	0183	Governments
1920	0183	Governments

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

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	C	D	E
1921	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1922	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1923	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1924	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1925	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1926	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1927	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1928	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1929	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1930	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1931	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1932	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1933	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1934	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1935	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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1938	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1939	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1940	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1941	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1942	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1943	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1944	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1945	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1946	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1947	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1948	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1949	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1950	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1951	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1952	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1953	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1954	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1955	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1956	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1957	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1958	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1959	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1960	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1961	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1962	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1963	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1964	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1965	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1966	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1967	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
1968	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

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	F	G	H	I	J
1921	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1922	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1923	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1924	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1925	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1926	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1927	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1928	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TT6
1929	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1930	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1931	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1932	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1933	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1934	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1935	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1936	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1937	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1938	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1939	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1940	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1941	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1942	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1943	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1944	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1945	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1946	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1947	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002TZ2
1948	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002VN6
1949	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1950	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1951	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1952	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1953	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1954	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1955	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1956	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1957	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1958	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1959	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1960	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1961	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1962	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1963	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1964	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1965	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1966	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1967	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002YF0
1968	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2

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	K	L	M
1921	SSL ARB LPS	011585577	CH0012221716
1922	SSL ARB LPS	011717451	GB00B1XZS820
1923	SSL ARB LPS	080474455	DE0005552004
1924	SSL ARB LPS	1GB388159	GB00B0H2K534
1925	SSL ARB LPS	586245821	SE0000718017
1926	SSL ARB LPS	657401014	DE0005810055
1927	SSL ARB LPS	989576921	DE0005937007
1928	SSL ARB LPS	999835011	FR0000127771
1929	PHZ LPS	000924852	GB00B1RZDL64
1930	PHZ LPS	000935837	ES0178430E18
1931	PHZ LPS	000938233	GB0002303468
1932	PHZ LPS	000955062	GB00B07KD360
1933	PHZ LPS	001031020	GB0007099541
1934	PHZ LPS	001032093	GB00B16GWD56
1935	PHZ LPS	001040971	GB00B019KW72
1936	PHZ LPS	001057363	GB0004082847
1937	PHZ LPS	001074632	IE0009124284
1938	PHZ LPS	001787506	GB0006320161
1939	PHZ LPS	002803989	GB00B2988H17
1940	PHZ LPS	004033007	GB0003452173
1941	PHZ LPS	004056727	FI0009000681
1942	PHZ LPS	006632228	GB00B033F229
1943	PHZ LPS	007472285	GB0000566504
1944	PHZ LPS	011673845	FR0000120578
1945	PHZ LPS	011717451	GB00B1XZS820
1946	PHZ LPS	881575104	GB0008847096
1947	PHZ LPS	999246011	FR0000125007
1948	FL TRADING AS	001040971	GB00B019KW72
1949	COOLUM MKT NEUTRAL	000911560	GB0002875804
1950	COOLUM MKT NEUTRAL	000935837	ES0178430E18
1951	COOLUM MKT NEUTRAL	000938233	GB0002303468
1952	COOLUM MKT NEUTRAL	001031020	GB0007099541
1953	COOLUM MKT NEUTRAL	001040971	GB00B019KW72
1954	COOLUM MKT NEUTRAL	001075829	GB00B1TQY924
1955	COOLUM MKT NEUTRAL	002468494	GB0009895292
1956	COOLUM MKT NEUTRAL	002803989	GB00B2988H17
1957	COOLUM MKT NEUTRAL	004033007	GB0003452173
1958	COOLUM MKT NEUTRAL	005986088	GB0004544929
1959	COOLUM MKT NEUTRAL	006632228	GB00B033F229
1960	COOLUM MKT NEUTRAL	011585577	CH0012221716
1961	COOLUM MKT NEUTRAL	011673845	FR0000120578
1962	COOLUM MKT NEUTRAL	019031509	GB0030913577
1963	COOLUM MKT NEUTRAL	080474455	DE0005552004
1964	COOLUM MKT NEUTRAL	1GB143851	GB0034147388
1965	COOLUM MKT NEUTRAL	657401014	DE0005810055
1966	COOLUM MKT NEUTRAL	881575104	GB0008847096
1967	COOLUM MKT NEUTRAL	989576921	DE0005937007
1968	SABRE WRMULTISTRAT	000935837	ES0178430E18

	N	O
1921	ABB LTD SHR CHF 2.50CHF	56,396
1922	ANGLO AMERICAN PLC ORD USD 0.54GBP	542
1923	DEUTSCHE POST AG SHR 0.00DEM	18,811
1924	PETROFAC LTD ORD USD 0.02GBP	57,413
1925	ENIRO AB SHR SEK 0.00SEK	35,118
1926	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	19,802
1927	MAN AG SHR 0.00EUR	83,734
1928	VIVENDI SHR EUR 5.50EUR	13,106
1929	CAIRN ENERGY PLC ORD GBP 6.15GBP	18,801
1930	TELEFONICA SA SHR EUR 1.00EUR	52,685
1931	ARRIVA PLC ORD GBP 5.00GBP	29,226
1932	COBHAM PLC ORD GBP 2.50GBP	2,351
1933	PRUDENTIAL PLC ORD GBP 5.00GBP	15,519
1934	VODAFONE GROUP PLC ORD USD 0.11GBP	5,812
1935	J SAINSBURY PLC ORD GBP 28.57GBP	11,364
1936	STANDARD CHARTERED PORD USD 0.50GBP	42,274
1937	TULLOW OIL PLC ORD GBP 10.00GBP	5,597
1938	INTERNATIONAL POWER ORD GBP 0.50GBP	2,273
1939	AMLIN PLC ORD GBP 28.12GBP	37,987
1940	FIRSTGROUP PLC ORD GBP 5.00GBP	48,619
1941	NOKIA OYJ SHR EUR 0.00EUR	170,162
1942	CENTRICA PLC ORD GBP 6.17GBP	14,197
1943	BHP BILLITON PLC ORD USD 0.50GBP	5,114
1944	SANOFI-AVENTIS SA SHR EUR 2.00EUR	8,612
1945	ANGLO AMERICAN PLC ORD USD 0.54GBP	280
1946	TESCO PLC ORD GBP 5.00GBP	12,805
1947	CIE DE SAINT-GOBAIN SHR EUR 4.00EUR	28,681
1948	J SAINSBURY PLC ORD GBP 28.57GBP	526,196
1949	BRITISH AMERICAN TOBORD GBP 25.00GBP	17,021
1950	TELEFONICA SA SHR EUR 1.00EUR	37,724
1951	ARRIVA PLC ORD GBP 5.00GBP	23,560
1952	PRUDENTIAL PLC ORD GBP 5.00GBP	27,025
1953	J SAINSBURY PLC ORD GBP 28.57GBP	28,817
1954	UNITED BUSINESS MEDIORD GBP 33.80GBP	114,552
1955	ASTRAZENECA PLC ORD USD 0.25GBP	96,481
1956	AMLIN PLC ORD GBP 28.12GBP	102,555
1957	FIRSTGROUP PLC ORD GBP 5.00GBP	52,276
1958	IMPERIAL TOBACCO GROORD GBP 10.00GBP	22,130
1959	CENTRICA PLC ORD GBP 6.17GBP	11,161
1960	ABB LTD SHR CHF 2.50CHF	42,560
1961	SANOFI-AVENTIS SA SHR EUR 2.00EUR	9,034
1962	BT GROUP PLC ORD GBP 5.00GBP	20,564
1963	DEUTSCHE POST AG SHR 0.00DEM	70,206
1964	CSR PLC ORD GBP 0.10GBP	285
1965	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	20,220
1966	TESCO PLC ORD GBP 5.00GBP	11,423
1967	MAN AG SHR 0.00EUR	84,856
1968	TELEFONICA SA SHR EUR 1.00EUR	31,405

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	P	Q
1921	0183	Governments
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1968	0183	Governments

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LEHMAN BROTHERS HOLDINGS, INC.

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

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

	F	G	H	I	J
1969	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1970	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1971	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1972	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1973	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1974	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1975	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1976	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1977	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1978	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1979	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1980	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1981	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1982	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1983	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1984	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1985	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1986	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1987	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1988	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071002ZN2
1989	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
1990	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
1991	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
1992	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
1993	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
1994	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
1995	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
1996	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
1997	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
1998	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
1999	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2000	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2001	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2002	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2003	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2004	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2005	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2006	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2007	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2008	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2009	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2010	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2011	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2012	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2013	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2014	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2015	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2016	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4

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	K	L	M
1969	SABRE WRMULTISTRAT	000955062	GB00B07KD360
1970	SABRE WRMULTISTRAT	001001643	GB0005758098
1971	SABRE WRMULTISTRAT	001032093	GB00B16GWD56
1972	SABRE WRMULTISTRAT	001040971	GB00B019KW72
1973	SABRE WRMULTISTRAT	001057363	GB0004082847
1974	SABRE WRMULTISTRAT	001075829	GB00B1TQY924
1975	SABRE WRMULTISTRAT	001260509	FR0000125486
1976	SABRE WRMULTISTRAT	002468494	GB0009895292
1977	SABRE WRMULTISTRAT	004056727	FI0009000681
1978	SABRE WRMULTISTRAT	005986088	GB0004544929
1979	SABRE WRMULTISTRAT	007274855	IE00B1GKF381
1980	SABRE WRMULTISTRAT	011543865	GB0009895292
1981	SABRE WRMULTISTRAT	011585577	CH0012221716
1982	SABRE WRMULTISTRAT	011717451	GB00B1XZS820
1983	SABRE WRMULTISTRAT	080474455	DE0005552004
1984	SABRE WRMULTISTRAT	1GB388159	GB00B0H2K534
1985	SABRE WRMULTISTRAT	586245821	SE0000718017
1986	SABRE WRMULTISTRAT	657401014	DE0005810055
1987	SABRE WRMULTISTRAT	989576921	DE0005937007
1988	SABRE WRMULTISTRAT	999835011	FR0000127771
1989	GSA GLOBAL LPS	000911560	GB0002875804
1990	GSA GLOBAL LPS	000924852	GB00B1RZDL64
1991	GSA GLOBAL LPS	000938233	GB0002303468
1992	GSA GLOBAL LPS	000955062	GB00B07KD360
1993	GSA GLOBAL LPS	001001643	GB0005758098
1994	GSA GLOBAL LPS	001032051	GB0007188757
1995	GSA GLOBAL LPS	001032093	GB00B16GWD56
1996	GSA GLOBAL LPS	001040971	GB00B019KW72
1997	GSA GLOBAL LPS	001074632	IE0009124284
1998	GSA GLOBAL LPS	001075829	GB00B1TQY924
1999	GSA GLOBAL LPS	001244508	CH0004626302
2000	GSA GLOBAL LPS	001433705	GB0008025412
2001	GSA GLOBAL LPS	001652553	FR0000120321
2002	GSA GLOBAL LPS	001724753	FR0000121881
2003	GSA GLOBAL LPS	001787506	GB0006320161
2004	GSA GLOBAL LPS	002490514	GB0007190720
2005	GSA GLOBAL LPS	002803989	GB00B2988H17
2006	GSA GLOBAL LPS	004033007	GB0003452173
2007	GSA GLOBAL LPS	004056727	FI0009000681
2008	GSA GLOBAL LPS	005986088	GB0004544929
2009	GSA GLOBAL LPS	006632228	GB00B033F229
2010	GSA GLOBAL LPS	007472285	GB0000566504
2011	GSA GLOBAL LPS	007867773	GB0001528156
2012	GSA GLOBAL LPS	011673845	FR0000120578
2013	GSA GLOBAL LPS	012099933	GB0007365546
2014	GSA GLOBAL LPS	019031509	GB0030913577
2015	GSA GLOBAL LPS	021026364	GB0031411001
2016	GSA GLOBAL LPS	080474455	DE0005552004

	N	O
1969	COBHAM PLC ORD GBP 2.50GBP	629
1970	MEGGITT PLC ORD GBP 5.00GBP	2,623
1971	VODAFONE GROUP PLC ORD USD 0.11GBP	110,490
1972	J SAINSBURY PLC ORD GBP 28.57GBP	20,401
1973	STANDARD CHARTERED PORD USD 0.50GBP	137,908
1974	UNITED BUSINESS MEDIORD GBP 33.80GBP	98,192
1975	VINCI SA SHR EUR 2.50EUR	8,567
1976	ASTRAZENECA PLC ORD USD 0.25GBP	100,703
1977	NOKIA OYJ SHR EUR 0.00EUR	98,581
1978	IMPERIAL TOBACCO GROORD GBP 10.00GBP	74,286
1979	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	55,884
1980	ASTRAZENECA PLC SHR USD 0.25SEK	64,664
1981	ABB LTD SHR CHF 2.50CHF	78,869
1982	ANGLO AMERICAN PLC ORD USD 0.54GBP	756
1983	DEUTSCHE POST AG SHR 0.00DEM	26,215
1984	PETROFAC LTD ORD USD 0.02GBP	80,121
1985	ENIRO AB SHR SEK 0.00SEK	49,102
1986	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	27,681
1987	MAN AG SHR 0.00EUR	116,733
1988	VIVENDI SHR EUR 5.50EUR	18,303
1989	BRITISH AMERICAN TOBORD GBP 25.00GBP	831,783
1990	CAIRN ENERGY PLC ORD GBP 6.15GBP	99,885
1991	ARRIVA PLC ORD GBP 5.00GBP	1,012,313
1992	COBHAM PLC ORD GBP 2.50GBP	62,266
1993	MEGGITT PLC ORD GBP 5.00GBP	50,691
1994	RIO TINTO PLC ORD GBP 10.00GBP	1,189,090
1995	VODAFONE GROUP PLC ORD USD 0.11GBP	4,060,501
1996	J SAINSBURY PLC ORD GBP 28.57GBP	265,003
1997	TULLOW OIL PLC ORD GBP 10.00GBP	310,636
1998	UNITED BUSINESS MEDIORD GBP 33.80GBP	1,020,802
1999	PUBLIGROUPE AG SHR CHF 1.00CHF	415,360
2000	SIG PLC ORD GBP 10.00GBP	460,405
2001	L'OREAL SA SHR EUR 0.20EUR	343,267
2002	HAVAS SA SHR EUR 0.40EUR	903,298
2003	INTERNATIONAL POWER ORD GBP 0.50GBP	209,991
2004	UK COAL PLC ORD GBP 1.00GBP	3,280,057
2005	AMLIN PLC ORD GBP 28.12GBP	1,768,725
2006	FIRSTGROUP PLC ORD GBP 5.00GBP	885,458
2007	NOKIA OYJ SHR EUR 0.00EUR	2,553,762
2008	IMPERIAL TOBACCO GROORD GBP 10.00GBP	2,222,473
2009	CENTRICA PLC ORD GBP 6.17GBP	354,938
2010	BHP BILLITON PLC ORD USD 0.50GBP	60,649
2011	INTERSERVE PLC ORD GBP 10.00GBP	3,736,097
2012	SANOFI-AVENTIS SA SHR EUR 2.00EUR	129,517
2013	CARILLION PLC ORD GBP 50.00GBP	217,766
2014	BT GROUP PLC ORD GBP 5.00GBP	247,682
2015	XSTRATA PLC ORD USD 0.50GBP	413,291
2016	DEUTSCHE POST AG SHR 0.00DEM	892,943

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	P	Q
1969	0183	Governments
1970	0183	Governments
1971	0183	Governments
1972	0183	Governments
1973	0183	Governments
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1990	0183	Governments
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1992	0183	Governments
1993	0183	Governments
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2012	0183	Governments
2013	0183	Governments
2014	0183	Governments
2015	0183	Governments
2016	0183	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	A		B
2017	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2018	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2019	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2020	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2021	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2022	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2023	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2024	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2025	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2026	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2027	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2028	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2029	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2030	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2031	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2032	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2033	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2034	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2035	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2036	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2037	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2038	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2039	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2040	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2041	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2042	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2043	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2044	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2045	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2046	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2047	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2048	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2049	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2050	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2051	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2052	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2053	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2054	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2055	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2056	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2057	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2058	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2059	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2060	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2061	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2062	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2063	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2064	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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	C	D	E
2017	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2018	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2019	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2020	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2021	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2022	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2023	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2024	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2025	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2026	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2027	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2028	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2029	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2030	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2031	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2032	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2033	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2034	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2035	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2036	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2037	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2038	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2039	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2040	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2041	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2042	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2043	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2044	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2045	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2046	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2047	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2048	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2049	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2050	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2051	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2052	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2053	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2054	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2055	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2056	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2057	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2058	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2059	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2060	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2061	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2062	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2063	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2064	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2017	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2018	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2019	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2020	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2021	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2022	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2023	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2024	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2025	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2026	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047G4
2027	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047H2
2028	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047H2
2029	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710047T6
2030	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710049T4
2031	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710049T4
2032	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710049T4
2033	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710049T4
2034	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710049T4
2035	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710049T4
2036	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710049T4
2037	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710049T4
2038	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710059W4
2039	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710059W4
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2041	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710059W4
2042	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710059W4
2043	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710059W4
2044	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710059W4
2045	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710059W4
2046	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710059W4
2047	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710059W4
2048	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0710059W4
2049	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005BF8
2050	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005BF8
2051	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2052	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2053	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2054	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2055	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2056	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2057	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2058	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2059	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2060	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2061	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2062	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2063	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2064	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34

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	K	L	M
2017	GSA GLOBAL LPS	1GB105892	GB00B128J450
2018	GSA GLOBAL LPS	1GB143851	GB0034147388
2019	GSA GLOBAL LPS	1GB704645	GB00B132NW22
2020	GSA GLOBAL LPS	1IT101617	IT0003506190
2021	GSA GLOBAL LPS	586245821	SE0000718017
2022	GSA GLOBAL LPS	657401014	DE0005810055
2023	GSA GLOBAL LPS	881575104	GB0008847096
2024	GSA GLOBAL LPS	989576921	DE0005937007
2025	GSA GLOBAL LPS	999246011	FR0000125007
2026	GSA GLOBAL LPS	999835011	FR0000127771
2027	GSA GLOBA LPS	010079648	CH0008742519
2028	GSA GLOBA LPS	011585577	CH0012221716
2029	GSA GLOBAL IPS	000935837	ES0178430E18
2030	BLUEMATRIX MF LPS	001031020	GB0007099541
2031	BLUEMATRIX MF LPS	001032093	GB00B16GWD56
2032	BLUEMATRIX MF LPS	001040971	GB00B019KW72
2033	BLUEMATRIX MF LPS	001057363	GB0004082847
2034	BLUEMATRIX MF LPS	002468494	GB0009895292
2035	BLUEMATRIX MF LPS	010079648	CH0008742519
2036	BLUEMATRIX MF LPS	011673845	FR0000120578
2037	BLUEMATRIX MF LPS	881575104	GB0008847096
2038	ZEBRA WR MULTI	000924852	GB00B1RZDL64
2039	ZEBRA WR MULTI	001032051	GB0007188757
2040	ZEBRA WR MULTI	001074632	IE0009124284
2041	ZEBRA WR MULTI	006632228	GB00B033F229
2042	ZEBRA WR MULTI	007034283	GB00B04M0Q71
2043	ZEBRA WR MULTI	007472285	GB0000566504
2044	ZEBRA WR MULTI	012981908	GB00B1HHK885
2045	ZEBRA WR MULTI	1GB242844	GB00B00HD783
2046	ZEBRA WR MULTI	1GB263485	GB00B04PYL99
2047	ZEBRA WR MULTI	1GB388159	GB00B0H2K534
2048	ZEBRA WR MULTI	1GB703134	GB00B1CL5249
2049	BANCO INVEST LPS	007274855	IE00B1GKF381
2050	BANCO INVEST LPS	007472285	GB0000566504
2051	SABRE ENHANCED LPS	000935837	ES0178430E18
2052	SABRE ENHANCED LPS	000955062	GB00B07KD360
2053	SABRE ENHANCED LPS	001001643	GB0005758098
2054	SABRE ENHANCED LPS	001032093	GB00B16GWD56
2055	SABRE ENHANCED LPS	001040971	GB00B019KW72
2056	SABRE ENHANCED LPS	001057363	GB0004082847
2057	SABRE ENHANCED LPS	001075829	GB00B1TQY924
2058	SABRE ENHANCED LPS	001260509	FR0000125486
2059	SABRE ENHANCED LPS	002468494	GB0009895292
2060	SABRE ENHANCED LPS	004056727	FI0009000681
2061	SABRE ENHANCED LPS	005986088	GB0004544929
2062	SABRE ENHANCED LPS	007274855	IE00B1GKF381
2063	SABRE ENHANCED LPS	007472285	GB0000566504
2064	SABRE ENHANCED LPS	011543865	GB0009895292

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2017	IP GROUP PLC ORD GBP 2.00GBP	19,061
2018	CSR PLC ORD GBP 0.10GBP	25,825
2019	ASHMORE GROUP PLC ORD GBP 0.01GBP	487,469
2020	ATLANTIA SPA SHR EUR 1.00EUR	472,731
2021	ENIRO AB SHR SEK 0.00SEK	851,761
2022	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	1,336,232
2023	TESCO PLC ORD GBP 5.00GBP	82,687
2024	MAN AG SHR 0.00EUR	1,086,589
2025	CIE DE SAINT-GOBAIN SHR EUR 4.00EUR	135,154
2026	VIVENDI SHR EUR 5.50EUR	938,167
2027	SWISSCOM AG SHR CHF 1.00CHF	462,956
2028	ABB LTD SHR CHF 2.50CHF	770,039
2029	TELEFONICA SA SHR EUR 1.00EUR	451,547
2030	PRUDENTIAL PLC ORD GBP 5.00GBP	601,381
2031	VODAFONE GROUP PLC ORD USD 0.11GBP	6,740,823
2032	J SAINSBURY PLC ORD GBP 28.57GBP	48,563
2033	STANDARD CHARTERED PORD USD 0.50GBP	82,637
2034	ASTRAZENECA PLC ORD USD 0.25GBP	1,515,401
2035	SWISSCOM AG SHR CHF 1.00CHF	133,307
2036	SANOFI-AVENTIS SA SHR EUR 2.00EUR	253,346
2037	TESCO PLC ORD GBP 5.00GBP	108,823
2038	CAIRN ENERGY PLC ORD GBP 6.15GBP	6,267
2039	RIO TINTO PLC ORD GBP 10.00GBP	46,187
2040	TULLOW OIL PLC ORD GBP 10.00GBP	6,574
2041	CENTRICA PLC ORD GBP 6.17GBP	2,163
2042	SIBIR ENERGY PLC ORD GBP 10.00GBP	8,165
2043	BHP BILLITON PLC ORD USD 0.50GBP	4,005
2044	TRADUS PLC ORD GBP 5.00GBP	5,770
2045	IMPERIAL ENERGY CORPORD GBP 2.50GBP	13,136
2046	BOWLEVEN PLC ORD GBP 10.00GBP	23,019
2047	PETROFAC LTD ORD USD 0.02GBP	32,852
2048	LAMPRELL PLC ORD GBP 5.00GBP	23,271
2049	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	680,193
2050	BHP BILLITON PLC ORD USD 0.50GBP	84,906
2051	TELEFONICA SA SHR EUR 1.00EUR	2,243
2052	COBHAM PLC ORD GBP 2.50GBP	38
2053	MEGGITT PLC ORD GBP 5.00GBP	158
2054	VODAFONE GROUP PLC ORD USD 0.11GBP	6,646
2055	J SAINSBURY PLC ORD GBP 28.57GBP	1,223
2056	STANDARD CHARTERED PORD USD 0.50GBP	8,256
2057	UNITED BUSINESS MEDIORD GBP 33.80GBP	5,905
2058	VINCI SA SHR EUR 2.50EUR	506
2059	ASTRAZENECA PLC ORD USD 0.25GBP	6,038
2060	NOKIA OYJ SHR EUR 0.00EUR	7,031
2061	IMPERIAL TOBACCO GROORD GBP 10.00GBP	4,480
2062	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	3,352
2063	BHP BILLITON PLC ORD USD 0.50GBP	6
2064	ASTRAZENECA PLC SHR USD 0.25SEK	4,649

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2017	0183	Governments
2018	0183	Governments
2019	0183	Governments
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LEHMAN BROTHERS HOLDINGS, INC.

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

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

	F	G	H	I	J
2065	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2066	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2067	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2068	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2069	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2070	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2071	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2072	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005C34
2073	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005CB6
2074	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005CB6
2075	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005DN9
2076	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005DY5
2077	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005DY5
2078	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005DY5
2079	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005DY5
2080	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005DY5
2081	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005DY5
2082	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005DY5
2083	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FJ6
2084	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FJ6
2085	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FJ6
2086	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2087	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2088	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2089	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2090	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2091	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2092	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2093	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2094	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2095	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2096	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2097	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2098	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2099	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2100	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2101	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2102	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2103	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2104	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2105	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2106	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2107	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2108	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FL1
2109	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005FM9
2110	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005L18
2111	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005L18
2112	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005L18

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	K	L	M
2065	SABRE ENHANCED LPS	011585577	CH0012221716
2066	SABRE ENHANCED LPS	011717451	GB00B1XZS820
2067	SABRE ENHANCED LPS	080474455	DE0005552004
2068	SABRE ENHANCED LPS	1GB388159	GB00B0H2K534
2069	SABRE ENHANCED LPS	586245821	SE0000718017
2070	SABRE ENHANCED LPS	657401014	DE0005810055
2071	SABRE ENHANCED LPS	989576921	DE0005937007
2072	SABRE ENHANCED LPS	999835011	FR0000127771
2073	BANCO INVEST LPS	007274855	IE00B1GKF381
2074	BANCO INVEST LPS	007472285	GB0000566504
2075	BREVAN HOWARD LPS	000935837	ES0178430E18
2076	SAC CAPITAL LPS	000935837	ES0178430E18
2077	SAC CAPITAL LPS	004056727	FI0009000681
2078	SAC CAPITAL LPS	010079648	CH0008742519
2079	SAC CAPITAL LPS	011585577	CH0012221716
2080	SAC CAPITAL LPS	011673845	FR0000120578
2081	SAC CAPITAL LPS	657401014	DE0005810055
2082	SAC CAPITAL LPS	999835011	FR0000127771
2083	BLACKROCK EU TMT	001032093	GB00B16GWD56
2084	BLACKROCK EU TMT	001075829	GB00B1TQY924
2085	BLACKROCK EU TMT	1GB143851	GB0034147388
2086	TYKHE EUROPEAN LPS	000911560	GB0002875804
2087	TYKHE EUROPEAN LPS	000924852	GB00B1RZDL64
2088	TYKHE EUROPEAN LPS	001031020	GB0007099541
2089	TYKHE EUROPEAN LPS	001032051	GB0007188757
2090	TYKHE EUROPEAN LPS	001032093	GB00B16GWD56
2091	TYKHE EUROPEAN LPS	001057363	GB0004082847
2092	TYKHE EUROPEAN LPS	001260509	FR0000125486
2093	TYKHE EUROPEAN LPS	001433705	GB0008025412
2094	TYKHE EUROPEAN LPS	001652553	FR0000120321
2095	TYKHE EUROPEAN LPS	001787506	GB0006320161
2096	TYKHE EUROPEAN LPS	002468494	GB0009895292
2097	TYKHE EUROPEAN LPS	004033007	GB0003452173
2098	TYKHE EUROPEAN LPS	005986088	GB0004544929
2099	TYKHE EUROPEAN LPS	006632228	GB00B033F229
2100	TYKHE EUROPEAN LPS	011673845	FR0000120578
2101	TYKHE EUROPEAN LPS	011717451	GB00B1XZS820
2102	TYKHE EUROPEAN LPS	012099933	GB0007365546
2103	TYKHE EUROPEAN LPS	1GB388159	GB00B0H2K534
2104	TYKHE EUROPEAN LPS	1GB704645	GB00B132NW22
2105	TYKHE EUROPEAN LPS	1IT101617	IT0003506190
2106	TYKHE EUROPEAN LPS	657401014	DE0005810055
2107	TYKHE EUROPEAN LPS	989576921	DE0005937007
2108	TYKHE EUROPEAN LPS	999835011	FR0000127771
2109	HITE CAPITAL MGMT	002468494	GB0009895292
2110	ANIMA SGR SPA LPS	001032093	GB00B16GWD56
2111	ANIMA SGR SPA LPS	001652553	FR0000120321
2112	ANIMA SGR SPA LPS	010079648	CH0008742519

	N	O
2065	ABB LTD SHR CHF 2.50CHF	4,748
2066	ANGLO AMERICAN PLC ORD USD 0.54GBP	46
2067	DEUTSCHE POST AG SHR 0.00DEM	1,874
2068	PETROFAC LTD ORD USD 0.02GBP	4,823
2069	ENIRO AB SHR SEK 0.00SEK	2,952
2070	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	1,673
2071	MAN AG SHR 0.00EUR	8,381
2072	VIVENDI SHR EUR 5.50EUR	1,109
2073	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	4,350,104
2074	BHP BILLITON PLC ORD USD 0.50GBP	477,525
2075	TELEFONICA SA SHR EUR 1.00EUR	143,303
2076	TELEFONICA SA SHR EUR 1.00EUR	268,693
2077	NOKIA OYJ SHR EUR 0.00EUR	878,935
2078	SWISSCOM AG SHR CHF 1.00CHF	120,603
2079	ABB LTD SHR CHF 2.50CHF	859,370
2080	SANOFI-AVENTIS SA SHR EUR 2.00EUR	32,229
2081	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	278,905
2082	VIVENDI SHR EUR 5.50EUR	475,415
2083	VODAFONE GROUP PLC ORD USD 0.11GBP	84,330
2084	UNITED BUSINESS MEDIORD GBP 33.80GBP	39,686
2085	CSR PLC ORD GBP 0.10GBP	310
2086	BRITISH AMERICAN TOBORD GBP 25.00GBP	549,838
2087	CAIRN ENERGY PLC ORD GBP 6.15GBP	175,794
2088	PRUDENTIAL PLC ORD GBP 5.00GBP	465,396
2089	RIO TINTO PLC ORD GBP 10.00GBP	4,349,510
2090	VODAFONE GROUP PLC ORD USD 0.11GBP	3,700,519
2091	STANDARD CHARTERED PORD USD 0.50GBP	2,619,348
2092	VINCI SA SHR EUR 2.50EUR	458,326
2093	SIG PLC ORD GBP 10.00GBP	1,023,404
2094	L'OREAL SA SHR EUR 0.20EUR	583,924
2095	INTERNATIONAL POWER ORD GBP 0.50GBP	49,082
2096	ASTRAZENECA PLC ORD USD 0.25GBP	1,663,860
2097	FIRSTGROUP PLC ORD GBP 5.00GBP	69,836
2098	IMPERIAL TOBACCO GROORD GBP 10.00GBP	1,227,334
2099	CENTRICA PLC ORD GBP 6.17GBP	347,258
2100	SANOFI-AVENTIS SA SHR EUR 2.00EUR	302,634
2101	ANGLO AMERICAN PLC ORD USD 0.54GBP	41,506
2102	CARILLION PLC ORD GBP 50.00GBP	403,442
2103	PETROFAC LTD ORD USD 0.02GBP	1,511,333
2104	ASHMORE GROUP PLC ORD GBP 0.01GBP	504,525
2105	ATLANTIA SPA SHR EUR 1.00EUR	47,504
2106	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	1,666,455
2107	MAN AG SHR 0.00EUR	3,756,407
2108	VIVENDI SHR EUR 5.50EUR	3,626,399
2109	ASTRAZENECA PLC ORD USD 0.25GBP	3,748
2110	VODAFONE GROUP PLC ORD USD 0.11GBP	24,615,428
2111	L'OREAL SA SHR EUR 0.20EUR	9,981,601
2112	SWISSCOM AG SHR CHF 1.00CHF	1,162,938

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2065	0183	Governments
2066	0183	Governments
2067	0183	Governments
2068	0183	Governments
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2070	0183	Governments
2071	0183	Governments
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2108	0183	Governments
2109	0183	Governments
2110	0183	Governments
2111	0183	Governments
2112	0183	Governments

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

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	C	D	E
2113	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2114	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2115	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2116	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2119	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2158	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2159	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2160	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

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	F	G	H	I	J
2113	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005L18
2114	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2115	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2116	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2117	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2118	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2119	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2120	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2121	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2122	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005M17
2123	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2124	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2125	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2126	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2127	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2128	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2129	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2130	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2131	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2132	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2133	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2134	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2135	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2136	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2137	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2138	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2139	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2140	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2141	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2142	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2143	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2144	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MK5
2145	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2146	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2147	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2148	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2149	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2150	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2151	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2152	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2153	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2154	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2155	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2156	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2157	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2158	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2159	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2160	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2

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2113	ANIMA SGR SPA LPS	019031509	GB0030913577
2114	ERGOS OFFSHORE	000911560	GB0002875804
2115	ERGOS OFFSHORE	001031020	GB0007099541
2116	ERGOS OFFSHORE	001075829	GB00B1TQY924
2117	ERGOS OFFSHORE	001787506	GB0006320161
2118	ERGOS OFFSHORE	002803989	GB00B2988H17
2119	ERGOS OFFSHORE	011717451	GB00B1XZS820
2120	ERGOS OFFSHORE	012099933	GB0007365546
2121	ERGOS OFFSHORE	1GB704645	GB00B132NW22
2122	ERGOS OFFSHORE	761321116	GB0002369139
2123	32 CAPITAL LPS	000911560	GB0002875804
2124	32 CAPITAL LPS	000938233	GB0002303468
2125	32 CAPITAL LPS	000955062	GB00B07KD360
2126	32 CAPITAL LPS	001032093	GB00B16GWD56
2127	32 CAPITAL LPS	001075829	GB00B1TQY924
2128	32 CAPITAL LPS	001122031	IT0000064482
2129	32 CAPITAL LPS	001260509	FR0000125486
2130	32 CAPITAL LPS	001652553	FR0000120321
2131	32 CAPITAL LPS	001787506	GB0006320161
2132	32 CAPITAL LPS	002490514	GB0007190720
2133	32 CAPITAL LPS	002803989	GB00B2988H17
2134	32 CAPITAL LPS	005986088	GB0004544929
2135	32 CAPITAL LPS	006632228	GB00B033F229
2136	32 CAPITAL LPS	007867773	GB0001528156
2137	32 CAPITAL LPS	010079648	CH0008742519
2138	32 CAPITAL LPS	011717451	GB00B1XZS820
2139	32 CAPITAL LPS	019031509	GB0030913577
2140	32 CAPITAL LPS	1GB143851	GB0034147388
2141	32 CAPITAL LPS	1IE846290	IE00B1RR8406
2142	32 CAPITAL LPS	657401014	DE0005810055
2143	32 CAPITAL LPS	989576921	DE0005937007
2144	32 CAPITAL LPS	999835011	FR0000127771
2145	TYKHE FUND LPS	000924852	GB00B1RZDL64
2146	TYKHE FUND LPS	000938233	GB0002303468
2147	TYKHE FUND LPS	001031020	GB0007099541
2148	TYKHE FUND LPS	001032051	GB0007188757
2149	TYKHE FUND LPS	001032093	GB00B16GWD56
2150	TYKHE FUND LPS	001040971	GB00B019KW72
2151	TYKHE FUND LPS	001057363	GB0004082847
2152	TYKHE FUND LPS	001433705	GB0008025412
2153	TYKHE FUND LPS	001652553	FR0000120321
2154	TYKHE FUND LPS	001787506	GB0006320161
2155	TYKHE FUND LPS	002468494	GB0009895292
2156	TYKHE FUND LPS	002803989	GB00B2988H17
2157	TYKHE FUND LPS	011673845	FR0000120578
2158	TYKHE FUND LPS	011717451	GB00B1XZS820
2159	TYKHE FUND LPS	012099933	GB0007365546
2160	TYKHE FUND LPS	1GB388159	GB00B0H2K534

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2113	BT GROUP PLC ORD GBP 5.00GBP	3,747,801
2114	BRITISH AMERICAN TOBORD GBP 25.00GBP	29,533
2115	PRUDENTIAL PLC ORD GBP 5.00GBP	17,168
2116	UNITED BUSINESS MEDIORD GBP 33.80GBP	50,874
2117	INTERNATIONAL POWER ORD GBP 0.50GBP	13,638
2118	AMLIN PLC ORD GBP 28.12GBP	48,175
2119	ANGLO AMERICAN PLC ORD USD 0.54GBP	979
2120	CARILLION PLC ORD GBP 50.00GBP	2,100
2121	ASHMORE GROUP PLC ORD GBP 0.01GBP	6,343
2122	REUTERS GROUP PLC ORD GBP 25.00GBP	29,533
2123	BRITISH AMERICAN TOBORD GBP 25.00GBP	697,893
2124	ARRIVA PLC ORD GBP 5.00GBP	242,803
2125	COBHAM PLC ORD GBP 2.50GBP	6,381
2126	VODAFONE GROUP PLC ORD USD 0.11GBP	2,025,702
2127	UNITED BUSINESS MEDIORD GBP 33.80GBP	31,170
2128	BANCA POPOLARE DI MISHR EUR 4.00EUR	113,947
2129	VINCI SA SHR EUR 2.50EUR	189,139
2130	L'OREAL SA SHR EUR 0.20EUR	1,151,478
2131	INTERNATIONAL POWER ORD GBP 0.50GBP	79,549
2132	UK COAL PLC ORD GBP 1.00GBP	152,528
2133	AMLIN PLC ORD GBP 28.12GBP	142,080
2134	IMPERIAL TOBACCO GROORD GBP 10.00GBP	72,681
2135	CENTRICA PLC ORD GBP 6.17GBP	83,114
2136	INTERSERVE PLC ORD GBP 10.00GBP	126,284
2137	SWISSCOM AG SHR CHF 1.00CHF	8,281
2138	ANGLO AMERICAN PLC ORD USD 0.54GBP	12,363
2139	BT GROUP PLC ORD GBP 5.00GBP	398,884
2140	CSR PLC ORD GBP 0.10GBP	1,053
2141	SMURFIT KAPPA GROUP SHR EUR 0.00EUR	82,509
2142	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	667,210
2143	MAN AG SHR 0.00EUR	211,915
2144	VIVENDI SHR EUR 5.50EUR	669,827
2145	CAIRN ENERGY PLC ORD GBP 6.15GBP	40,721
2146	ARRIVA PLC ORD GBP 5.00GBP	30,525
2147	PRUDENTIAL PLC ORD GBP 5.00GBP	107,731
2148	RIO TINTO PLC ORD GBP 10.00GBP	126,194
2149	VODAFONE GROUP PLC ORD USD 0.11GBP	390,838
2150	J SAINSBURY PLC ORD GBP 28.57GBP	7,318
2151	STANDARD CHARTERED PORD USD 0.50GBP	79,320
2152	SIG PLC ORD GBP 10.00GBP	174,358
2153	L'OREAL SA SHR EUR 0.20EUR	254,531
2154	INTERNATIONAL POWER ORD GBP 0.50GBP	680
2155	ASTRAZENECA PLC ORD USD 0.25GBP	227,148
2156	AMLIN PLC ORD GBP 28.12GBP	83,483
2157	SANOFI-AVENTIS SA SHR EUR 2.00EUR	26,750
2158	ANGLO AMERICAN PLC ORD USD 0.54GBP	799
2159	CARILLION PLC ORD GBP 50.00GBP	100,729
2160	PETROFAC LTD ORD USD 0.02GBP	125,701

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2161	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2162	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2163	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2164	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2165	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2166	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2167	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2168	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2169	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2170	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2171	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2172	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2173	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2174	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2175	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2176	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2177	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2178	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2179	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2180	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2181	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2197	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2198	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2199	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2200	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2201	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2202	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2203	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2204	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2205	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2206	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2207	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2208	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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LEHMAN BROTHERS HOLDINGS, INC.

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2161	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2198	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2199	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2200	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2201	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2202	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2203	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2204	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2205	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2206	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2207	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2208	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2161	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2162	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2163	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2164	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2165	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005MQ2
2166	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005NF5
2167	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005NF5
2168	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005NF5
2169	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005NF5
2170	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005NF5
2171	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
2172	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
2173	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
2174	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
2175	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
2176	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
2177	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
2178	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
2179	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	071005Q21
2180	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072003262
2181	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072003262
2182	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072003262
2183	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072003262
2184	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034W3
2185	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034W3
2186	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034W3
2187	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034X1
2188	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034Y9
2189	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034Y9
2190	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034Y9
2191	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034Y9
2192	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034Y9
2193	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720034Y9
2194	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720039M0
2195	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720039N8
2196	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8
2197	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8
2198	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8
2199	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8
2200	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8
2201	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8
2202	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8
2203	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8
2204	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8
2205	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8
2206	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8
2207	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8
2208	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040H8

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LBEX-DOCID 3219760

	K	L	M
2161	TYKHE FUND LPS	1GB704645	GB00B132NW22
2162	TYKHE FUND LPS	1IT101617	IT0003506190
2163	TYKHE FUND LPS	657401014	DE0005810055
2164	TYKHE FUND LPS	989576921	DE0005937007
2165	TYKHE FUND LPS	999835011	FR0000127771
2166	LAZARD FRERES& CO.	001032051	GB0007188757
2167	LAZARD FRERES& CO.	001032093	GB00B16GWD56
2168	LAZARD FRERES& CO.	019031509	GB0030913577
2169	LAZARD FRERES& CO.	1GB704645	GB00B132NW22
2170	LAZARD FRERES& CO.	881575104	GB0008847096
2171	QUANTMETRICS LPS	000911560	GB0002875804
2172	QUANTMETRICS LPS	001031020	GB0007099541
2173	QUANTMETRICS LPS	001075829	GB00B1TQY924
2174	QUANTMETRICS LPS	001787506	GB0006320161
2175	QUANTMETRICS LPS	002803989	GB00B2988H17
2176	QUANTMETRICS LPS	011717451	GB00B1XZS820
2177	QUANTMETRICS LPS	012099933	GB0007365546
2178	QUANTMETRICS LPS	1GB704645	GB00B132NW22
2179	QUANTMETRICS LPS	761321116	GB0002369139
2180	THYKE LPS TDG1	001652553	FR0000120321
2181	THYKE LPS TDG1	011673845	FR0000120578
2182	THYKE LPS TDG1	1IT101617	IT0003506190
2183	THYKE LPS TDG1	999835011	FR0000127771
2184	TYKHE FUND EU LPS	001260509	FR0000125486
2185	TYKHE FUND EU LPS	657401014	DE0005810055
2186	TYKHE FUND EU LPS	999246011	FR0000125007
2187	TYKE FUND ESP LPS	000935837	ES0178430E18
2188	TYKE FUND GB LPS	001032051	GB0007188757
2189	TYKE FUND GB LPS	001032093	GB00B16GWD56
2190	TYKE FUND GB LPS	001074632	IE0009124284
2191	TYKE FUND GB LPS	007472285	GB0000566504
2192	TYKE FUND GB LPS	011717451	GB00B1XZS820
2193	TYKE FUND GB LPS	019031509	GB0030913577
2194	GSA SPAIN LPS	000935837	ES0178430E18
2195	TUDOR LPS	000911560	GB0002875804
2196	GSA DE6 TRD	000935837	ES0178430E18
2197	GSA DE6 TRD	001122031	IT0000064482
2198	GSA DE6 TRD	001260509	FR0000125486
2199	GSA DE6 TRD	001652553	FR0000120321
2200	GSA DE6 TRD	001724753	FR0000121881
2201	GSA DE6 TRD	004056727	FI0009000681
2202	GSA DE6 TRD	009662586	IE00B1GKF381
2203	GSA DE6 TRD	011673845	FR0000120578
2204	GSA DE6 TRD	080474455	DE0005552004
2205	GSA DE6 TRD	1IT101617	IT0003506190
2206	GSA DE6 TRD	989576921	DE0005937007
2207	GSA DE6 TRD	999246011	FR0000125007
2208	GSA DE6 TRD	999835011	FR0000127771

	N	O
2161	ASHMORE GROUP PLC ORD GBP 0.01GBP	69,568
2162	ATLANTIA SPA SHR EUR 1.00EUR	3,654
2163	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	264,959
2164	MAN AG SHR 0.00EUR	336,730
2165	VIVENDI SHR EUR 5.50EUR	250,385
2166	RIO TINTO PLC ORD GBP 10.00GBP	19,098
2167	VODAFONE GROUP PLC ORD USD 0.11GBP	38,488
2168	BT GROUP PLC ORD GBP 5.00GBP	4,231
2169	ASHMORE GROUP PLC ORD GBP 0.01GBP	6,142
2170	TESCO PLC ORD GBP 5.00GBP	2,379
2171	BRITISH AMERICAN TOBORD GBP 25.00GBP	72,193
2172	PRUDENTIAL PLC ORD GBP 5.00GBP	41,966
2173	UNITED BUSINESS MEDIORD GBP 33.80GBP	124,358
2174	INTERNATIONAL POWER ORD GBP 0.50GBP	33,338
2175	AMLIN PLC ORD GBP 28.12GBP	117,760
2176	ANGLO AMERICAN PLC ORD USD 0.54GBP	2,393
2177	CARILLION PLC ORD GBP 50.00GBP	5,133
2178	ASHMORE GROUP PLC ORD GBP 0.01GBP	15,506
2179	REUTERS GROUP PLC ORD GBP 25.00GBP	72,192
2180	L'OREAL SA SHR EUR 0.20EUR	1,592,066
2181	SANOFI-AVENTIS SA SHR EUR 2.00EUR	163,726
2182	ATLANTIA SPA SHR EUR 1.00EUR	10,963
2183	VIVENDI SHR EUR 5.50EUR	1,526,081
2184	VINCI SA SHR EUR 2.50EUR	14,696
2185	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	17,780
2186	CIE DE SAINT-GOBAIN SHR EUR 4.00EUR	12,233
2187	TELEFONICA SA SHR EUR 1.00EUR	55,938
2188	RIO TINTO PLC ORD GBP 10.00GBP	85,812
2189	VODAFONE GROUP PLC ORD USD 0.11GBP	361,358
2190	TULLOW OIL PLC ORD GBP 10.00GBP	19,685
2191	BHP BILLITON PLC ORD USD 0.50GBP	10,752
2192	ANGLO AMERICAN PLC ORD USD 0.54GBP	798
2193	BT GROUP PLC ORD GBP 5.00GBP	50,791
2194	TELEFONICA SA SHR EUR 1.00EUR	496,465
2195	BRITISH AMERICAN TOBORD GBP 25.00GBP	40,079
2196	TELEFONICA SA SHR EUR 1.00EUR	39,810
2197	BANCA POPOLARE DI MISHR EUR 4.00EUR	335,481
2198	VINCI SA SHR EUR 2.50EUR	634,062
2199	L'OREAL SA SHR EUR 0.20EUR	898,045
2200	HAVAS SA SHR EUR 0.40EUR	1,180,054
2201	NOKIA OYJ SHR EUR 0.00EUR	47,603
2202	RYANAIR HOLDINGS PLCSHR EUR 0.00EUR	650,635
2203	SANOFI-AVENTIS SA SHR EUR 2.00EUR	208,605
2204	DEUTSCHE POST AG SHR 0.00DEM	2,216,088
2205	ATLANTIA SPA SHR EUR 1.00EUR	1,271,416
2206	MAN AG SHR 0.00EUR	1,218,214
2207	CIE DE SAINT-GOBAIN SHR EUR 4.00EUR	662,108
2208	VIVENDI SHR EUR 5.50EUR	1,908,029

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	P	Q
2161	0183	Governments
2162	0183	Governments
2163	0183	Governments
2164	0183	Governments
2165	0183	Governments
2166	0183	Governments
2167	0183	Governments
2168	0183	Governments
2169	0183	Governments
2170	0183	Governments
2171	0183	Governments
2172	0183	Governments
2173	0183	Governments
2174	0183	Governments
2175	0183	Governments
2176	0183	Governments
2177	0183	Governments
2178	0183	Governments
2179	0183	Governments
2180	0183	Governments
2181	0183	Governments
2182	0183	Governments
2183	0183	Governments
2184	0183	Governments
2185	0183	Governments
2186	0183	Governments
2187	0183	Governments
2188	0183	Governments
2189	0183	Governments
2190	0183	Governments
2191	0183	Governments
2192	0183	Governments
2193	0183	Governments
2194	0183	Governments
2195	0183	Governments
2196	0183	Governments
2197	0183	Governments
2198	0183	Governments
2199	0183	Governments
2200	0183	Governments
2201	0183	Governments
2202	0183	Governments
2203	0183	Governments
2204	0183	Governments
2205	0183	Governments
2206	0183	Governments
2207	0183	Governments
2208	0183	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

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LEHMAN BROTHERS HOLDINGS, INC.

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

	F	G	H	I	J
2209	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040J4
2210	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040J4
2211	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040J4
2212	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720040K1
2213	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2214	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2215	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2216	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2217	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2218	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2219	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2220	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2221	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2222	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2223	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2224	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2225	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2226	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2227	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2228	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2229	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2230	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2231	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042K9
2232	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2233	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2234	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2235	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2236	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2237	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2238	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2239	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2240	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2241	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2242	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2243	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2244	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2245	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2246	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2247	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2248	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2249	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2250	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2251	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2252	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2253	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2254	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2255	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2256	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1

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LEHMAN BROTHERS HOLDINGS, INC.

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	K	L	M
2209	GSA DE7 TRD	010079648	CH0008742519
2210	GSA DE7 TRD	011585577	CH0012221716
2211	GSA DE7 TRD	586245821	SE0000718017
2212	GSA DE8 TRD	004056727	FI0009000681
2213	QUANTLAB LPS	000911560	GB0002875804
2214	QUANTLAB LPS	000938233	GB0002303468
2215	QUANTLAB LPS	000955062	GB00B07KD360
2216	QUANTLAB LPS	001031020	GB0007099541
2217	QUANTLAB LPS	001032093	GB00B16GWD56
2218	QUANTLAB LPS	001057363	GB0004082847
2219	QUANTLAB LPS	001252618	FR0000125007
2220	QUANTLAB LPS	001260509	FR0000125486
2221	QUANTLAB LPS	001652553	FR0000120321
2222	QUANTLAB LPS	002468494	GB0009895292
2223	QUANTLAB LPS	002490514	GB0007190720
2224	QUANTLAB LPS	007867773	GB0001528156
2225	QUANTLAB LPS	010079648	CH0008742519
2226	QUANTLAB LPS	011585577	CH0012221716
2227	QUANTLAB LPS	021026364	GB0031411001
2228	QUANTLAB LPS	080474455	DE0005552004
2229	QUANTLAB LPS	657401014	DE0005810055
2230	QUANTLAB LPS	881575104	GB0008847096
2231	QUANTLAB LPS	999246011	FR0000125007
2232	TEWKS GBP LPS	000911560	GB0002875804
2233	TEWKS GBP LPS	000924852	GB00B1RZDL64
2234	TEWKS GBP LPS	000938233	GB0002303468
2235	TEWKS GBP LPS	000955062	GB00B07KD360
2236	TEWKS GBP LPS	001031020	GB0007099541
2237	TEWKS GBP LPS	001032051	GB0007188757
2238	TEWKS GBP LPS	001032093	GB00B16GWD56
2239	TEWKS GBP LPS	001040971	GB00B019KW72
2240	TEWKS GBP LPS	001047141	GB0002395811
2241	TEWKS GBP LPS	001057363	GB0004082847
2242	TEWKS GBP LPS	001075829	GB00B1TQY924
2243	TEWKS GBP LPS	001433705	GB0008025412
2244	TEWKS GBP LPS	001787506	GB0006320161
2245	TEWKS GBP LPS	002468494	GB0009895292
2246	TEWKS GBP LPS	002490514	GB0007190720
2247	TEWKS GBP LPS	002803989	GB00B2988H17
2248	TEWKS GBP LPS	004033007	GB0003452173
2249	TEWKS GBP LPS	005986088	GB0004544929
2250	TEWKS GBP LPS	006632228	GB00B033F229
2251	TEWKS GBP LPS	007867773	GB0001528156
2252	TEWKS GBP LPS	011717451	GB00B1XZS820
2253	TEWKS GBP LPS	012099933	GB0007365546
2254	TEWKS GBP LPS	012981908	GB00B1HHK885
2255	TEWKS GBP LPS	016276198	GB0002787991
2256	TEWKS GBP LPS	019031509	GB0030913577

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	N	O
2209	SWISSCOM AG SHR CHF 1.00CHF	1,063,641
2210	ABB LTD SHR CHF 2.50CHF	3,298,177
2211	ENIRO AB SHR SEK 0.00SEK	159,306
2212	NOKIA OYJ SHR EUR 0.00EUR	3,141,524
2213	BRITISH AMERICAN TOBORD GBP 25.00GBP	257,710
2214	ARRIVA PLC ORD GBP 5.00GBP	14,597
2215	COBHAM PLC ORD GBP 2.50GBP	29
2216	PRUDENTIAL PLC ORD GBP 5.00GBP	64,937
2217	VODAFONE GROUP PLC ORD USD 0.11GBP	77,692
2218	STANDARD CHARTERED PORD USD 0.50GBP	431,606
2219	CIE DE SAINT-GOBAIN SHR EUR 4.00EUR	1,000
2220	VINCI SA SHR EUR 2.50EUR	201,170
2221	L'OREAL SA SHR EUR 0.20EUR	88,337
2222	ASTRAZENECA PLC ORD USD 0.25GBP	53,153
2223	UK COAL PLC ORD GBP 1.00GBP	17,479
2224	INTERSERVE PLC ORD GBP 10.00GBP	25,655
2225	SWISSCOM AG SHR CHF 1.00CHF	19,216
2226	ABB LTD SHR CHF 2.50CHF	58,287
2227	XSTRATA PLC ORD USD 0.50GBP	1,489,627
2228	DEUTSCHE POST AG SHR 0.00DEM	52,220
2229	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	95,106
2230	TESCO PLC ORD GBP 5.00GBP	22,444
2231	CIE DE SAINT-GOBAIN SHR EUR 4.00EUR	167,625
2232	BRITISH AMERICAN TOBORD GBP 25.00GBP	164,626
2233	CAIRN ENERGY PLC ORD GBP 6.15GBP	9,445
2234	ARRIVA PLC ORD GBP 5.00GBP	529,555
2235	COBHAM PLC ORD GBP 2.50GBP	1,445
2236	PRUDENTIAL PLC ORD GBP 5.00GBP	2,298,728
2237	RIO TINTO PLC ORD GBP 10.00GBP	73,277
2238	VODAFONE GROUP PLC ORD USD 0.11GBP	4,514,306
2239	J SAINSBURY PLC ORD GBP 28.57GBP	24,023
2240	SCHRODERS PLC ORD GBP 100.00GBP	103,175
2241	STANDARD CHARTERED PORD USD 0.50GBP	19,812
2242	UNITED BUSINESS MEDIORD GBP 33.80GBP	720,893
2243	SIG PLC ORD GBP 10.00GBP	75,322
2244	INTERNATIONAL POWER ORD GBP 0.50GBP	526,644
2245	ASTRAZENECA PLC ORD USD 0.25GBP	3,306,616
2246	UK COAL PLC ORD GBP 1.00GBP	2,713
2247	AMLIN PLC ORD GBP 28.12GBP	333
2248	FIRSTGROUP PLC ORD GBP 5.00GBP	625,768
2249	IMPERIAL TOBACCO GROORD GBP 10.00GBP	2,800,008
2250	CENTRICA PLC ORD GBP 6.17GBP	178,223
2251	INTERSERVE PLC ORD GBP 10.00GBP	348,054
2252	ANGLO AMERICAN PLC ORD USD 0.54GBP	3,516
2253	CARILLION PLC ORD GBP 50.00GBP	283,815
2254	TRADUS PLC ORD GBP 5.00GBP	4,985,862
2255	TANFIELD GROUP PLC ORD GBP 1.00GBP	2,668
2256	BT GROUP PLC ORD GBP 5.00GBP	834,634

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	P	Q
2209	0183	Governments
2210	0183	Governments
2211	0183	Governments
2212	0183	Governments
2213	0183	Governments
2214	0183	Governments
2215	0183	Governments
2216	0183	Governments
2217	0183	Governments
2218	0183	Governments
2219	0183	Governments
2220	0183	Governments
2221	0183	Governments
2222	0183	Governments
2223	0183	Governments
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2225	0183	Governments
2226	0183	Governments
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2242	0183	Governments
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2244	0183	Governments
2245	0183	Governments
2246	0183	Governments
2247	0183	Governments
2248	0183	Governments
2249	0183	Governments
2250	0183	Governments
2251	0183	Governments
2252	0183	Governments
2253	0183	Governments
2254	0183	Governments
2255	0183	Governments
2256	0183	Governments

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	A		B
2257	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2258	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2259	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2260	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2261	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2262	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2263	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2264	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2265	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2266	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2267	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2268	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2269	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2270	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2271	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2272	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2273	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2274	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2275	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2276	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2277	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2278	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2279	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2280	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2281	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2282	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2283	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2284	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2285	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2286	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2287	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2288	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2289	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2290	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2291	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2292	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2293	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2294	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2295	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2296	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2297	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2298	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2299	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2300	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2301	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2302	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2303	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2304	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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LEHMAN BROTHERS HOLDINGS, INC.

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	C	D	E
2257	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2258	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2259	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2260	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2261	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2262	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2263	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2264	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2265	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2266	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2267	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2268	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2269	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2270	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2271	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2272	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2273	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2274	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2275	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2276	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2277	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2278	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2279	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2280	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2281	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2282	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2283	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2284	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2285	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2286	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2287	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2288	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2289	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2290	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2291	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2292	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2293	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2294	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2295	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2296	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2297	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2298	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2299	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2300	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2301	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2302	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2303	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2304	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2257	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2258	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2259	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2260	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2261	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2262	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2263	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720042X1
2264	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720043B8
2265	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	0720043D4
2266	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004B03
2267	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2268	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2269	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2270	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2271	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2272	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2273	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2274	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2275	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2276	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2277	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2278	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
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2280	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2281	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2282	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2283	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
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2285	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2286	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2287	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004C10
2288	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004D01
2289	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004D01
2290	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004D01
2291	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004D01
2292	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004D01
2293	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004D01
2294	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004D01
2295	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004D01
2296	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004D01
2297	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004D01
2298	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004D01
2299	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004D01
2300	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004DB7
2301	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004DB7
2302	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004DB7
2303	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2304	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8

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	K	L	M
2257	TEWKS GBP LPS	1GB105892	GB00B128J450
2258	TEWKS GBP LPS	1GB131104	GB0033990283
2259	TEWKS GBP LPS	1GB242844	GB00B00HD783
2260	TEWKS GBP LPS	1GB377525	GB0004342563
2261	TEWKS GBP LPS	1GB701435	GB00B129PL77
2262	TEWKS GBP LPS	761321116	GB0002369139
2263	TEWKS GBP LPS	881575104	GB0008847096
2264	TEWKS EUR LPS	007274855	IE00B1GKF381
2265	TEWKS CHF LPS	001244508	CH0004626302
2266	COOLUM MASTER FUND	004033007	GB0003452173
2267	SABRE STYLE	000935837	ES0178430E18
2268	SABRE STYLE	000955062	GB00B07KD360
2269	SABRE STYLE	001001643	GB0005758098
2270	SABRE STYLE	001032093	GB00B16GWD56
2271	SABRE STYLE	001040971	GB00B019KW72
2272	SABRE STYLE	001057363	GB0004082847
2273	SABRE STYLE	001075829	GB00B1TQY924
2274	SABRE STYLE	001260509	FR0000125486
2275	SABRE STYLE	002468494	GB0009895292
2276	SABRE STYLE	004056727	FI0009000681
2277	SABRE STYLE	005986088	GB0004544929
2278	SABRE STYLE	007274855	IE00B1GKF381
2279	SABRE STYLE	011543865	GB0009895292
2280	SABRE STYLE	011585577	CH0012221716
2281	SABRE STYLE	011717451	GB00B1XZS820
2282	SABRE STYLE	080474455	DE0005552004
2283	SABRE STYLE	1GB388159	GB00B0H2K534
2284	SABRE STYLE	586245821	SE0000718017
2285	SABRE STYLE	657401014	DE0005810055
2286	SABRE STYLE	989576921	DE0005937007
2287	SABRE STYLE	999835011	FR0000127771
2288	THYKE LONG ONLY GB	000911560	GB0002875804
2289	THYKE LONG ONLY GB	001031020	GB0007099541
2290	THYKE LONG ONLY GB	001032051	GB0007188757
2291	THYKE LONG ONLY GB	001057363	GB0004082847
2292	THYKE LONG ONLY GB	001433705	GB0008025412
2293	THYKE LONG ONLY GB	001787506	GB0006320161
2294	THYKE LONG ONLY GB	002468494	GB0009895292
2295	THYKE LONG ONLY GB	006632228	GB00B033F229
2296	THYKE LONG ONLY GB	011717451	GB00B1XZS820
2297	THYKE LONG ONLY GB	012099933	GB0007365546
2298	THYKE LONG ONLY GB	1GB388159	GB00B0H2K534
2299	THYKE LONG ONLY GB	1GB704645	GB00B132NW22
2300	THYKE LONG ONLY EU	011673845	FR0000120578
2301	THYKE LONG ONLY EU	989576921	DE0005937007
2302	THYKE LONG ONLY EU	999835011	FR0000127771
2303	RIVOLI EQUITY FUND	001031020	GB0007099541
2304	RIVOLI EQUITY FUND	001122031	IT0000064482

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	N	O
2257	IP GROUP PLC ORD GBP 2.00GBP	872
2258	ARICOM PLC ORD GBP 0.10GBP	333,476
2259	IMPERIAL ENERGY CORPORD GBP 2.50GBP	146,021
2260	RESOLUTION PLC ORD GBP 5.00GBP	3,179,559
2261	BIFFA PLC ORD GBP 10.00GBP	10,219
2262	REUTERS GROUP PLC ORD GBP 25.00GBP	6,055
2263	TESCO PLC ORD GBP 5.00GBP	411,005
2264	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	33,083
2265	PUBLIGROUPE AG SHR CHF 1.00CHF	2,657
2266	FIRSTGROUP PLC ORD GBP 5.00GBP	134,708
2267	TELEFONICA SA SHR EUR 1.00EUR	143,231
2268	COBHAM PLC ORD GBP 2.50GBP	2,860
2269	MEGGITT PLC ORD GBP 5.00GBP	11,933
2270	VODAFONE GROUP PLC ORD USD 0.11GBP	503,512
2271	J SAINSBURY PLC ORD GBP 28.57GBP	92,968
2272	STANDARD CHARTERED PORD USD 0.50GBP	628,463
2273	UNITED BUSINESS MEDIORD GBP 33.80GBP	446,659
2274	VINCI SA SHR EUR 2.50EUR	38,998
2275	ASTRAZENECA PLC ORD USD 0.25GBP	458,120
2276	NOKIA OYJ SHR EUR 0.00EUR	449,628
2277	IMPERIAL TOBACCO GROORD GBP 10.00GBP	338,506
2278	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	255,330
2279	ASTRAZENECA PLC SHR USD 0.25SEK	294,934
2280	ABB LTD SHR CHF 2.50CHF	358,701
2281	ANGLO AMERICAN PLC ORD USD 0.54GBP	3,445
2282	DEUTSCHE POST AG SHR 0.00DEM	119,564
2283	PETROFAC LTD ORD USD 0.02GBP	365,094
2284	ENIRO AB SHR SEK 0.00SEK	223,360
2285	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	126,065
2286	MAN AG SHR 0.00EUR	532,257
2287	VIVENDI SHR EUR 5.50EUR	83,372
2288	BRITISH AMERICAN TOBORD GBP 25.00GBP	655,046
2289	PRUDENTIAL PLC ORD GBP 5.00GBP	458,214
2290	RIO TINTO PLC ORD GBP 10.00GBP	1,455,445
2291	STANDARD CHARTERED PORD USD 0.50GBP	1,038,365
2292	SIG PLC ORD GBP 10.00GBP	756,750
2293	INTERNATIONAL POWER ORD GBP 0.50GBP	58,867
2294	ASTRAZENECA PLC ORD USD 0.25GBP	980,523
2295	CENTRICA PLC ORD GBP 6.17GBP	70,387
2296	ANGLO AMERICAN PLC ORD USD 0.54GBP	13,628
2297	CARILLION PLC ORD GBP 50.00GBP	431,508
2298	PETROFAC LTD ORD USD 0.02GBP	1,064,072
2299	ASHMORE GROUP PLC ORD GBP 0.01GBP	327,852
2300	SANOFI-AVENTIS SA SHR EUR 2.00EUR	154,057
2301	MAN AG SHR 0.00EUR	2,828,530
2302	VIVENDI SHR EUR 5.50EUR	2,100,397
2303	PRUDENTIAL PLC ORD GBP 5.00GBP	1,741
2304	BANCA POPOLARE DI MISHR EUR 4.00EUR	2,820

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LBEX-DOCID 3219760

	P	Q
2257	0183	Governments
2258	0183	Governments
2259	0183	Governments
2260	0183	Governments
2261	0183	Governments
2262	0183	Governments
2263	0183	Governments
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2297	0183	Governments
2298	0183	Governments
2299	0183	Governments
2300	0183	Governments
2301	0183	Governments
2302	0183	Governments
2303	0183	Governments
2304	0183	Governments

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LEHMAN BROTHERS HOLDINGS, INC.

	A		B
2305	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2306	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2307	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2308	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2309	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2310	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2311	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2312	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2313	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2314	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2315	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2316	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2317	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2318	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2319	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2320	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2321	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2322	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2323	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2324	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2325	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2326	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2327	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2328	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2329	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2330	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2331	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2332	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2333	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2334	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2335	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2336	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2337	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2338	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2339	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2340	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2341	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2342	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2343	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2344	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2345	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2346	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2347	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2348	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2349	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2350	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2351	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2352	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

	C	D	E
2305	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2306	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2307	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2308	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2309	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2310	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2311	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2312	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2313	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2314	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2315	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2316	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2317	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2318	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2319	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2320	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2321	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2322	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2323	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2324	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2325	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2326	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2327	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2328	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2329	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2330	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2331	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2332	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2333	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2334	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2335	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2336	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2337	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2338	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2339	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2340	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2341	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2342	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2343	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2344	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2345	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2346	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2347	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2348	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2349	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2350	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2351	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2352	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2305	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2306	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2307	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2308	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2309	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2310	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2311	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2312	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2313	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2314	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2315	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004FS8
2316	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2317	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2318	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2319	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2320	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2321	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2322	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2323	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2324	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2325	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2326	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2327	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2328	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2329	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2330	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2331	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2332	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2333	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2334	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2335	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2336	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2337	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2338	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2339	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
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2342	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2343	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q72
2344	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2345	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2346	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
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2348	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
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2350	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2351	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2352	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80

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	K	L	M
2305	RIVOLI EQUITY FUND	001652553	FR0000120321
2306	RIVOLI EQUITY FUND	001787506	GB0006320161
2307	RIVOLI EQUITY FUND	002803989	GB00B2988H17
2308	RIVOLI EQUITY FUND	005986088	GB0004544929
2309	RIVOLI EQUITY FUND	006632228	GB00B033F229
2310	RIVOLI EQUITY FUND	011673845	FR0000120578
2311	RIVOLI EQUITY FUND	019031509	GB0030913577
2312	RIVOLI EQUITY FUND	1GB143851	GB0034147388
2313	RIVOLI EQUITY FUND	1IT101617	IT0003506190
2314	RIVOLI EQUITY FUND	586245821	SE0000718017
2315	RIVOLI EQUITY FUND	881575104	GB0008847096
2316	GSA -(GBP FLOW)	000911560	GB0002875804
2317	GSA -(GBP FLOW)	000924852	GB00B1RZDL64
2318	GSA -(GBP FLOW)	000938233	GB0002303468
2319	GSA -(GBP FLOW)	000955062	GB00B07KD360
2320	GSA -(GBP FLOW)	001001643	GB0005758098
2321	GSA -(GBP FLOW)	001031020	GB0007099541
2322	GSA -(GBP FLOW)	001032051	GB0007188757
2323	GSA -(GBP FLOW)	001032093	GB00B16GWD56
2324	GSA -(GBP FLOW)	001057363	GB0004082847
2325	GSA -(GBP FLOW)	001074632	IE0009124284
2326	GSA -(GBP FLOW)	001075829	GB00B1TQY924
2327	GSA -(GBP FLOW)	001433705	GB0008025412
2328	GSA -(GBP FLOW)	001787506	GB0006320161
2329	GSA -(GBP FLOW)	002468494	GB0009895292
2330	GSA -(GBP FLOW)	004033007	GB0003452173
2331	GSA -(GBP FLOW)	005986088	GB0004544929
2332	GSA -(GBP FLOW)	007472285	GB0000566504
2333	GSA -(GBP FLOW)	011717451	GB00B1XZS820
2334	GSA -(GBP FLOW)	016276198	GB0002787991
2335	GSA -(GBP FLOW)	021026364	GB0031411001
2336	GSA -(GBP FLOW)	1GB143851	GB0034147388
2337	GSA -(GBP FLOW)	1GB242844	GB00B00HD783
2338	GSA -(GBP FLOW)	1GB263485	GB00B04PYL99
2339	GSA -(GBP FLOW)	1GB377525	GB0004342563
2340	GSA -(GBP FLOW)	1GB397713	GB00B0LMC530
2341	GSA -(GBP FLOW)	1GB701435	GB00B129PL77
2342	GSA -(GBP FLOW)	1GB704645	GB00B132NW22
2343	GSA -(GBP FLOW)	881575104	GB0008847096
2344	GSA-(EUR FLOW)	000935837	ES0178430E18
2345	GSA-(EUR FLOW)	001122031	IT0000064482
2346	GSA-(EUR FLOW)	001260509	FR0000125486
2347	GSA-(EUR FLOW)	001652553	FR0000120321
2348	GSA-(EUR FLOW)	001724753	FR0000121881
2349	GSA-(EUR FLOW)	004056727	FI0009000681
2350	GSA-(EUR FLOW)	011673845	FR0000120578
2351	GSA-(EUR FLOW)	080474455	DE0005552004
2352	GSA-(EUR FLOW)	1GB397713	GB00B0LMC530

	N	O
2305	L'OREAL SA SHR EUR 0.20EUR	12,228
2306	INTERNATIONAL POWER ORD GBP 0.50GBP	2,530
2307	AMLIN PLC ORD GBP 28.12GBP	30,183
2308	IMPERIAL TOBACCO GROORD GBP 10.00GBP	3,501
2309	CENTRICA PLC ORD GBP 6.17GBP	1,181
2310	SANOFI-AVENTIS SA SHR EUR 2.00EUR	287
2311	BT GROUP PLC ORD GBP 5.00GBP	1,009
2312	CSR PLC ORD GBP 0.10GBP	522
2313	ATLANTIA SPA SHR EUR 1.00EUR	2,753
2314	ENIRO AB SHR SEK 0.00SEK	3,055
2315	TESCO PLC ORD GBP 5.00GBP	748
2316	BRITISH AMERICAN TOBORD GBP 25.00GBP	787,182
2317	CAIRN ENERGY PLC ORD GBP 6.15GBP	115,607
2318	ARRIVA PLC ORD GBP 5.00GBP	272,578
2319	COBHAM PLC ORD GBP 2.50GBP	30,352
2320	MEGGITT PLC ORD GBP 5.00GBP	131,879
2321	PRUDENTIAL PLC ORD GBP 5.00GBP	527,346
2322	RIO TINTO PLC ORD GBP 10.00GBP	1,060,625
2323	VODAFONE GROUP PLC ORD USD 0.11GBP	2,542,391
2324	STANDARD CHARTERED PORD USD 0.50GBP	1,510,947
2325	TULLOW OIL PLC ORD GBP 10.00GBP	11,258
2326	UNITED BUSINESS MEDIORD GBP 33.80GBP	1,628,988
2327	SIG PLC ORD GBP 10.00GBP	529,422
2328	INTERNATIONAL POWER ORD GBP 0.50GBP	160,531
2329	ASTRAZENECA PLC ORD USD 0.25GBP	337,637
2330	FIRSTGROUP PLC ORD GBP 5.00GBP	673,007
2331	IMPERIAL TOBACCO GROORD GBP 10.00GBP	605,957
2332	BHP BILLITON PLC ORD USD 0.50GBP	86,532
2333	ANGLO AMERICAN PLC ORD USD 0.54GBP	4,928
2334	TANFIELD GROUP PLC ORD GBP 1.00GBP	414,906
2335	XSTRATA PLC ORD USD 0.50GBP	2,029,488
2336	CSR PLC ORD GBP 0.10GBP	31,710
2337	IMPERIAL ENERGY CORPORD GBP 2.50GBP	135,241
2338	BOWLEVEN PLC ORD GBP 10.00GBP	73,563
2339	RESOLUTION PLC ORD GBP 5.00GBP	612,479
2340	ACCSYS TECHNOLOGIES ORD EUR 0.01EUR	6,514
2341	BIFFA PLC ORD GBP 10.00GBP	77,686
2342	ASHMORE GROUP PLC ORD GBP 0.01GBP	15,879
2343	TESCO PLC ORD GBP 5.00GBP	24,213
2344	TELEFONICA SA SHR EUR 1.00EUR	276,066
2345	BANCA POPOLARE DI MISHR EUR 4.00EUR	128,428
2346	VINCI SA SHR EUR 2.50EUR	321,934
2347	L'OREAL SA SHR EUR 0.20EUR	1,256,833
2348	HAVAS SA SHR EUR 0.40EUR	2,017,113
2349	NOKIA OYJ SHR EUR 0.00EUR	64,057
2350	SANOFI-AVENTIS SA SHR EUR 2.00EUR	132,250
2351	DEUTSCHE POST AG SHR 0.00DEM	405,380
2352	ACCSYS TECHNOLOGIES ORD EUR 0.01EUR	226,194

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2305	0183	Governments
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2307	0183	Governments
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2310	0183	Governments
2311	0183	Governments
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2352	0183	Governments

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

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	C	D	E
2353	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2354	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2355	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2356	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2357	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2358	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2359	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2360	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2361	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2362	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2363	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2364	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2365	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2366	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2367	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2368	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2369	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2370	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2371	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2372	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2373	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2374	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2375	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2376	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2377	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2378	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2379	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2380	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2381	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2382	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2383	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2384	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2385	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2386	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2387	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2388	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2389	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2390	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2391	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2392	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2393	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2394	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2395	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2396	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2397	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2398	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2399	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2400	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2353	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2354	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2355	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2356	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2357	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q80
2358	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q98
2359	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q98
2360	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q98
2361	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004Q98
2362	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004RB2
2363	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2364	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2365	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2366	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2367	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2368	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2369	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2370	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2371	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2372	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2373	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2374	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2375	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2376	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2377	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2378	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2379	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2380	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2381	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004S21
2382	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2383	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2384	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2385	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2386	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2387	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2388	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2389	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2390	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2391	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2392	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2393	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2394	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2395	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2396	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2397	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2398	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2399	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2400	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7

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	K	L	M
2353	GSA-(EUR FLOW)	1IT101617	IT0003506190
2354	GSA-(EUR FLOW)	657401014	DE0005810055
2355	GSA-(EUR FLOW)	989576921	DE0005937007
2356	GSA-(EUR FLOW)	999246011	FR0000125007
2357	GSA-(EUR FLOW)	999835011	FR0000127771
2358	GSA-(CHF & SEK)	010079648	CH0008742519
2359	GSA-(CHF & SEK)	011543865	GB0009895292
2360	GSA-(CHF & SEK)	011585577	CH0012221716
2361	GSA-(CHF & SEK)	586245821	SE0000718017
2362	GSA-(NOK & DKK)	004056727	FI0009000681
2363	UK ABSOLUTE ALPHA	000911560	GB0002875804
2364	UK ABSOLUTE ALPHA	000924852	GB00B1RZDL64
2365	UK ABSOLUTE ALPHA	000926519	GB0001726081
2366	UK ABSOLUTE ALPHA	000938233	GB0002303468
2367	UK ABSOLUTE ALPHA	001031020	GB0007099541
2368	UK ABSOLUTE ALPHA	001074632	IE0009124284
2369	UK ABSOLUTE ALPHA	001075829	GB00B1TQY924
2370	UK ABSOLUTE ALPHA	001433705	GB0008025412
2371	UK ABSOLUTE ALPHA	002468494	GB0009895292
2372	UK ABSOLUTE ALPHA	002803989	GB00B2988H17
2373	UK ABSOLUTE ALPHA	004033007	GB0003452173
2374	UK ABSOLUTE ALPHA	005986088	GB0004544929
2375	UK ABSOLUTE ALPHA	007034283	GB00B04M0Q71
2376	UK ABSOLUTE ALPHA	012099933	GB0007365546
2377	UK ABSOLUTE ALPHA	021026364	GB0031411001
2378	UK ABSOLUTE ALPHA	1GB105892	GB00B128J450
2379	UK ABSOLUTE ALPHA	1GB131104	GB0033990283
2380	UK ABSOLUTE ALPHA	1GB143851	GB0034147388
2381	UK ABSOLUTE ALPHA	1GB263485	GB00B04PYL99
2382	SABRE/MSS EQUITY	000935837	ES0178430E18
2383	SABRE/MSS EQUITY	000955062	GB00B07KD360
2384	SABRE/MSS EQUITY	001001643	GB0005758098
2385	SABRE/MSS EQUITY	001032093	GB00B16GWD56
2386	SABRE/MSS EQUITY	001040971	GB00B019KW72
2387	SABRE/MSS EQUITY	001057363	GB0004082847
2388	SABRE/MSS EQUITY	001075829	GB00B1TQY924
2389	SABRE/MSS EQUITY	001260509	FR0000125486
2390	SABRE/MSS EQUITY	002468494	GB0009895292
2391	SABRE/MSS EQUITY	004056727	FI0009000681
2392	SABRE/MSS EQUITY	005986088	GB0004544929
2393	SABRE/MSS EQUITY	007274855	IE00B1GKF381
2394	SABRE/MSS EQUITY	011543865	GB0009895292
2395	SABRE/MSS EQUITY	011585577	CH0012221716
2396	SABRE/MSS EQUITY	011717451	GB00B1XZS820
2397	SABRE/MSS EQUITY	080474455	DE0005552004
2398	SABRE/MSS EQUITY	1GB388159	GB00B0H2K534
2399	SABRE/MSS EQUITY	586245821	SE0000718017
2400	SABRE/MSS EQUITY	657401014	DE0005810055

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	N	O
2353	ATLANTIA SPA SHR EUR 1.00EUR	1,265,532
2354	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	524,620
2355	MAN AG SHR 0.00EUR	970,305
2356	CIE DE SAINT-GOBAIN SHR EUR 4.00EUR	430,934
2357	VIVENDI SHR EUR 5.50EUR	847,759
2358	SWISSCOM AG SHR CHF 1.00CHF	1,050,616
2359	ASTRAZENECA PLC SHR USD 0.25SEK	62,440
2360	ABB LTD SHR CHF 2.50CHF	1,825,259
2361	ENIRO AB SHR SEK 0.00SEK	711,394
2362	NOKIA OYJ SHR EUR 0.00EUR	1,130,802
2363	BRITISH AMERICAN TOBORD GBP 25.00GBP	2,504,955
2364	CAIRN ENERGY PLC ORD GBP 6.15GBP	813,997
2365	CAPE PLC ORD GBP 25.00GBP 144A	8,000,196
2366	ARRIVA PLC ORD GBP 5.00GBP	6,887,811
2367	PRUDENTIAL PLC ORD GBP 5.00GBP	2,384,438
2368	TULLOW OIL PLC ORD GBP 10.00GBP	1,092,790
2369	UNITED BUSINESS MEDIORD GBP 33.80GBP	16,005,981
2370	SIG PLC ORD GBP 10.00GBP	4,719,362
2371	ASTRAZENECA PLC ORD USD 0.25GBP	3,028,643
2372	AMLIN PLC ORD GBP 28.12GBP	11,899,185
2373	FIRSTGROUP PLC ORD GBP 5.00GBP	4,967,909
2374	IMPERIAL TOBACCO GROORD GBP 10.00GBP	5,209,395
2375	SIBIR ENERGY PLC ORD GBP 10.00GBP	5,147,575
2376	CARILLION PLC ORD GBP 50.00GBP	2,234,772
2377	XSTRATA PLC ORD USD 0.50GBP	8,769,566
2378	IP GROUP PLC ORD GBP 2.00GBP	202,259
2379	ARICOM PLC ORD GBP 0.10GBP	3,271,419
2380	CSR PLC ORD GBP 0.10GBP	10,095
2381	BOWLEVEN PLC ORD GBP 10.00GBP	2,011,823
2382	TELEFONICA SA SHR EUR 1.00EUR	8,125
2383	COBHAM PLC ORD GBP 2.50GBP	162
2384	MEGGITT PLC ORD GBP 5.00GBP	677
2385	VODAFONE GROUP PLC ORD USD 0.11GBP	28,570
2386	J SAINSBURY PLC ORD GBP 28.57GBP	5,276
2387	STANDARD CHARTERED PORD USD 0.50GBP	35,676
2388	UNITED BUSINESS MEDIORD GBP 33.80GBP	25,332
2389	VINCI SA SHR EUR 2.50EUR	2,212
2390	ASTRAZENECA PLC ORD USD 0.25GBP	25,990
2391	NOKIA OYJ SHR EUR 0.00EUR	25,489
2392	IMPERIAL TOBACCO GROORD GBP 10.00GBP	19,212
2393	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	14,487
2394	ASTRAZENECA PLC SHR USD 0.25SEK	16,727
2395	ABB LTD SHR CHF 2.50CHF	20,346
2396	ANGLO AMERICAN PLC ORD USD 0.54GBP	196
2397	DEUTSCHE POST AG SHR 0.00DEM	6,790
2398	PETROFAC LTD ORD USD 0.02GBP	20,714
2399	ENIRO AB SHR SEK 0.00SEK	12,670
2400	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	7,182

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	P	Q
2353	0183	Governments
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2400	0183	Governments

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

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2401	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2402	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2403	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2404	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2405	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2406	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2407	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2408	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2409	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2433	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2436	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2437	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2438	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2439	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2440	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2441	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2442	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2443	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2444	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2445	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2446	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2447	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2448	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2401	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2402	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SD7
2403	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
2404	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
2405	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
2406	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
2407	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
2408	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
2409	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
2410	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
2411	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
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2413	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
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2416	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
2417	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
2418	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
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2422	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
2423	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004SF2
2424	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TH7
2425	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TJ3
2426	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TJ3
2427	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TJ3
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2436	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TJ3
2437	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TJ3
2438	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2439	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
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2441	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2442	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2443	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2444	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2445	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2446	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2447	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2448	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4

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	K	L	M
2401	SABRE/MSS EQUITY	989576921	DE0005937007
2402	SABRE/MSS EQUITY	999835011	FR0000127771
2403	LYXOR/SABRE STYLE	000935837	ES0178430E18
2404	LYXOR/SABRE STYLE	000955062	GB00B07KD360
2405	LYXOR/SABRE STYLE	001001643	GB0005758098
2406	LYXOR/SABRE STYLE	001032093	GB00B16GWD56
2407	LYXOR/SABRE STYLE	001040971	GB00B019KW72
2408	LYXOR/SABRE STYLE	001057363	GB0004082847
2409	LYXOR/SABRE STYLE	001075829	GB00B1TQY924
2410	LYXOR/SABRE STYLE	001260509	FR0000125486
2411	LYXOR/SABRE STYLE	002468494	GB0009895292
2412	LYXOR/SABRE STYLE	004056727	FI0009000681
2413	LYXOR/SABRE STYLE	005986088	GB0004544929
2414	LYXOR/SABRE STYLE	007274855	IE00B1GKF381
2415	LYXOR/SABRE STYLE	011543865	GB0009895292
2416	LYXOR/SABRE STYLE	011585577	CH0012221716
2417	LYXOR/SABRE STYLE	011717451	GB00B1XZS820
2418	LYXOR/SABRE STYLE	080474455	DE0005552004
2419	LYXOR/SABRE STYLE	1GB388159	GB00B0H2K534
2420	LYXOR/SABRE STYLE	586245821	SE0000718017
2421	LYXOR/SABRE STYLE	657401014	DE0005810055
2422	LYXOR/SABRE STYLE	989576921	DE0005937007
2423	LYXOR/SABRE STYLE	999835011	FR0000127771
2424	SAC GBP VWAP	005986088	GB0004544929
2425	SAC GBP LMX	000911560	GB0002875804
2426	SAC GBP LMX	001032051	GB0007188757
2427	SAC GBP LMX	001032093	GB00B16GWD56
2428	SAC GBP LMX	001040971	GB00B019KW72
2429	SAC GBP LMX	001057363	GB0004082847
2430	SAC GBP LMX	002468494	GB0009895292
2431	SAC GBP LMX	002803989	GB00B2988H17
2432	SAC GBP LMX	004033007	GB0003452173
2433	SAC GBP LMX	007472285	GB0000566504
2434	SAC GBP LMX	007867773	GB0001528156
2435	SAC GBP LMX	011717451	GB00B1XZS820
2436	SAC GBP LMX	019031509	GB0030913577
2437	SAC GBP LMX	021026364	GB0031411001
2438	PHZ LPS TRADING	000911560	GB0002875804
2439	PHZ LPS TRADING	000924852	GB00B1RZDL64
2440	PHZ LPS TRADING	000935837	ES0178430E18
2441	PHZ LPS TRADING	000938233	GB0002303468
2442	PHZ LPS TRADING	000955062	GB00B07KD360
2443	PHZ LPS TRADING	001001643	GB0005758098
2444	PHZ LPS TRADING	001031020	GB0007099541
2445	PHZ LPS TRADING	001032051	GB0007188757
2446	PHZ LPS TRADING	001032093	GB00B16GWD56
2447	PHZ LPS TRADING	001040971	GB00B019KW72
2448	PHZ LPS TRADING	001057363	GB0004082847

	N	O
2401	MAN AG SHR 0.00EUR	30,156
2402	VIVENDI SHR EUR 5.50EUR	4,738
2403	TELEFONICA SA SHR EUR 1.00EUR	237,754
2404	COBHAM PLC ORD GBP 2.50GBP	4,841
2405	MEGGITT PLC ORD GBP 5.00GBP	20,200
2406	VODAFONE GROUP PLC ORD USD 0.11GBP	852,706
2407	J SAINSBURY PLC ORD GBP 28.57GBP	157,443
2408	STANDARD CHARTERED PORD USD 0.50GBP	1,064,288
2409	UNITED BUSINESS MEDIORD GBP 33.80GBP	756,072
2410	VINCI SA SHR EUR 2.50EUR	66,031
2411	ASTRAZENECA PLC ORD USD 0.25GBP	775,484
2412	NOKIA OYJ SHR EUR 0.00EUR	746,427
2413	IMPERIAL TOBACCO GROORD GBP 10.00GBP	573,200
2414	RYANAIR HOLDINGS PLCORD EUR 0.00EUR	425,015
2415	ASTRAZENECA PLC SHR USD 0.25SEK	489,604
2416	ABB LTD SHR CHF 2.50CHF	607,231
2417	ANGLO AMERICAN PLC ORD USD 0.54GBP	5,833
2418	DEUTSCHE POST AG SHR 0.00DEM	198,463
2419	PETROFAC LTD ORD USD 0.02GBP	618,296
2420	ENIRO AB SHR SEK 0.00SEK	378,094
2421	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	213,362
2422	MAN AG SHR 0.00EUR	883,429
2423	VIVENDI SHR EUR 5.50EUR	141,198
2424	IMPERIAL TOBACCO GROORD GBP 10.00GBP	780,805
2425	BRITISH AMERICAN TOBORD GBP 25.00GBP	563,615
2426	RIO TINTO PLC ORD GBP 10.00GBP	2,771,319
2427	VODAFONE GROUP PLC ORD USD 0.11GBP	888,891
2428	J SAINSBURY PLC ORD GBP 28.57GBP	265,895
2429	STANDARD CHARTERED PORD USD 0.50GBP	994,487
2430	ASTRAZENECA PLC ORD USD 0.25GBP	189,290
2431	AMLIN PLC ORD GBP 28.12GBP	661,066
2432	FIRSTGROUP PLC ORD GBP 5.00GBP	565,159
2433	BHP BILLITON PLC ORD USD 0.50GBP	120,886
2434	INTERSERVE PLC ORD GBP 10.00GBP	67,725
2435	ANGLO AMERICAN PLC ORD USD 0.54GBP	2,220
2436	BT GROUP PLC ORD GBP 5.00GBP	46,848
2437	XSTRATA PLC ORD USD 0.50GBP	1,411,032
2438	BRITISH AMERICAN TOBORD GBP 25.00GBP	103,530
2439	CAIRN ENERGY PLC ORD GBP 6.15GBP	119,083
2440	TELEFONICA SA SHR EUR 1.00EUR	317,416
2441	ARRIVA PLC ORD GBP 5.00GBP	273,790
2442	COBHAM PLC ORD GBP 2.50GBP	14,601
2443	MEGGITT PLC ORD GBP 5.00GBP	62,622
2444	PRUDENTIAL PLC ORD GBP 5.00GBP	132,141
2445	RIO TINTO PLC ORD GBP 10.00GBP	40,635
2446	VODAFONE GROUP PLC ORD USD 0.11GBP	36,888
2447	J SAINSBURY PLC ORD GBP 28.57GBP	35,823
2448	STANDARD CHARTERED PORD USD 0.50GBP	382,176

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2401	0183	Governments
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2403	0183	Governments
2404	0183	Governments
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2446	0183	Governments
2447	0183	Governments
2448	0183	Governments

	A		B
2449	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2450	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2451	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2452	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2453	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2454	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2455	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2456	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2457	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2458	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2459	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2460	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2461	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2462	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2463	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2464	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2465	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2466	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2467	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2468	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2469	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2470	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2471	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2472	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2473	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2474	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2475	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2476	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2478	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2479	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2480	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2481	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2482	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2483	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2484	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2485	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2486	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2487	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2488	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2489	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2490	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
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2492	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2493	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2494	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2495	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2496	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global

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2449	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2450	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2451	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2452	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2453	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2454	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2462	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2463	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2464	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2483	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2485	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2486	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2487	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2488	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2489	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2490	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2491	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2492	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2493	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2494	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2495	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2496	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2449	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2450	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
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2452	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2453	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2454	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
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2456	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2457	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2458	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
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2462	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004TW4
2463	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004V35
2464	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004V35
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2471	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
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2473	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
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2481	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072004X41
2482	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072008956
2483	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	072008956
2484	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2485	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2486	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
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2488	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2489	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2490	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2491	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2492	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2493	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2494	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2495	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2496	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689

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	K	L	M
2449	PHZ LPS TRADING	001074632	IE0009124284
2450	PHZ LPS TRADING	001075829	GB00B1TQY924
2451	PHZ LPS TRADING	001260509	FR0000125486
2452	PHZ LPS TRADING	001787506	GB0006320161
2453	PHZ LPS TRADING	002803989	GB00B2988H17
2454	PHZ LPS TRADING	004033007	GB0003452173
2455	PHZ LPS TRADING	004056727	FI0009000681
2456	PHZ LPS TRADING	005986088	GB0004544929
2457	PHZ LPS TRADING	006632228	GB00B033F229
2458	PHZ LPS TRADING	007472285	GB0000566504
2459	PHZ LPS TRADING	011673845	FR0000120578
2460	PHZ LPS TRADING	011717451	GB00B1XZS820
2461	PHZ LPS TRADING	881575104	GB0008847096
2462	PHZ LPS TRADING	999246011	FR0000125007
2463	TUDOR GBP SYS LMX	001040971	GB00B019KW72
2464	TUDOR GBP SYS LMX	001787506	GB0006320161
2465	SACMULTQUANT LPS	000924852	GB00B1RZDL64
2466	SACMULTQUANT LPS	000938233	GB0002303468
2467	SACMULTQUANT LPS	001001643	GB0005758098
2468	SACMULTQUANT LPS	001031020	GB0007099541
2469	SACMULTQUANT LPS	001032093	GB00B16GWD56
2470	SACMULTQUANT LPS	001040971	GB00B019KW72
2471	SACMULTQUANT LPS	001057363	GB0004082847
2472	SACMULTQUANT LPS	001075829	GB00B1TQY924
2473	SACMULTQUANT LPS	001433705	GB0008025412
2474	SACMULTQUANT LPS	001787506	GB0006320161
2475	SACMULTQUANT LPS	002468494	GB0009895292
2476	SACMULTQUANT LPS	002803989	GB00B2988H17
2477	SACMULTQUANT LPS	005986088	GB0004544929
2478	SACMULTQUANT LPS	019031509	GB0030913577
2479	SACMULTQUANT LPS	1GB143851	GB0034147388
2480	SACMULTQUANT LPS	1GB388159	GB00B0H2K534
2481	SACMULTQUANT LPS	881575104	GB0008847096
2482	THYKE LPS GER	657401014	DE0005810055
2483	THYKE LPS GER	989576921	DE0005937007
2484	THYKE LPS SW	000911560	GB0002875804
2485	THYKE LPS SW	000924852	GB00B1RZDL64
2486	THYKE LPS SW	000938233	GB0002303468
2487	THYKE LPS SW	001001643	GB0005758098
2488	THYKE LPS SW	001031020	GB0007099541
2489	THYKE LPS SW	001032051	GB0007188757
2490	THYKE LPS SW	001032093	GB00B16GWD56
2491	THYKE LPS SW	001040971	GB00B019KW72
2492	THYKE LPS SW	001057363	GB0004082847
2493	THYKE LPS SW	001075829	GB00B1TQY924
2494	THYKE LPS SW	001433705	GB0008025412
2495	THYKE LPS SW	001787506	GB0006320161
2496	THYKE LPS SW	002468494	GB0009895292

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2449	TULLOW OIL PLC ORD GBP 10.00GBP	53,808
2450	UNITED BUSINESS MEDIORD GBP 33.80GBP	513,396
2451	VINCI SA SHR EUR 2.50EUR	124,574
2452	INTERNATIONAL POWER ORD GBP 0.50GBP	52,693
2453	AMLIN PLC ORD GBP 28.12GBP	218,499
2454	FIRSTGROUP PLC ORD GBP 5.00GBP	243,285
2455	NOKIA OYJ SHR EUR 0.00EUR	849,543
2456	IMPERIAL TOBACCO GROORD GBP 10.00GBP	517,439
2457	CENTRICA PLC ORD GBP 6.17GBP	125,803
2458	BHP BILLITON PLC ORD USD 0.50GBP	14,397
2459	SANOFI-AVENTIS SA SHR EUR 2.00EUR	51,283
2460	ANGLO AMERICAN PLC ORD USD 0.54GBP	2,097
2461	TESCO PLC ORD GBP 5.00GBP	86,008
2462	CIE DE SAINT-GOBAIN SHR EUR 4.00EUR	126,453
2463	J SAINSBURY PLC ORD GBP 28.57GBP	38,837
2464	INTERNATIONAL POWER ORD GBP 0.50GBP	20,730
2465	CAIRN ENERGY PLC ORD GBP 6.15GBP	772,680
2466	ARRIVA PLC ORD GBP 5.00GBP	246,474
2467	MEGGITT PLC ORD GBP 5.00GBP	586
2468	PRUDENTIAL PLC ORD GBP 5.00GBP	251,670
2469	VODAFONE GROUP PLC ORD USD 0.11GBP	5,081,527
2470	J SAINSBURY PLC ORD GBP 28.57GBP	5,274
2471	STANDARD CHARTERED PORD USD 0.50GBP	1,499,518
2472	UNITED BUSINESS MEDIORD GBP 33.80GBP	2,262,622
2473	SIG PLC ORD GBP 10.00GBP	184,604
2474	INTERNATIONAL POWER ORD GBP 0.50GBP	90,781
2475	ASTRAZENECA PLC ORD USD 0.25GBP	2,977,497
2476	AMLIN PLC ORD GBP 28.12GBP	875,633
2477	IMPERIAL TOBACCO GROORD GBP 10.00GBP	2,153,543
2478	BT GROUP PLC ORD GBP 5.00GBP	18,875
2479	CSR PLC ORD GBP 0.10GBP	4,503
2480	PETROFAC LTD ORD USD 0.02GBP	16,417
2481	TESCO PLC ORD GBP 5.00GBP	463,711
2482	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	1,666,455
2483	MAN AG SHR 0.00EUR	1,451,680
2484	BRITISH AMERICAN TOBORD GBP 25.00GBP	673,645
2485	CAIRN ENERGY PLC ORD GBP 6.15GBP	93,360
2486	ARRIVA PLC ORD GBP 5.00GBP	96,273
2487	MEGGITT PLC ORD GBP 5.00GBP	9,198
2488	PRUDENTIAL PLC ORD GBP 5.00GBP	617,943
2489	RIO TINTO PLC ORD GBP 10.00GBP	1,657,357
2490	VODAFONE GROUP PLC ORD USD 0.11GBP	2,354,876
2491	J SAINSBURY PLC ORD GBP 28.57GBP	2,962
2492	STANDARD CHARTERED PORD USD 0.50GBP	1,478,228
2493	UNITED BUSINESS MEDIORD GBP 33.80GBP	207,236
2494	SIG PLC ORD GBP 10.00GBP	1,047,409
2495	INTERNATIONAL POWER ORD GBP 0.50GBP	14,547
2496	ASTRAZENECA PLC ORD USD 0.25GBP	1,383,711

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2494	0183	Governments
2495	0183	Governments
2496	0183	Governments

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

	C	D	E
2497	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2498	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2499	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2500	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2501	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2502	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2503	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2504	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2505	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2506	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2535	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2536	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2537	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2538	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2539	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2540	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2541	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2542	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2543	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
2544	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS

	F	G	H	I	J
2497	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2498	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2499	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2500	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2501	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073000689
2502	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073001117
2503	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073001737
2504	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073002214
2505	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	073002214
2506	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
2507	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
2508	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
2509	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
2510	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
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2512	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
2513	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
2514	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
2515	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
2516	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
2517	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
2518	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	076007764
2519	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2520	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2521	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2522	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2523	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2524	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2525	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2526	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2527	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2528	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2529	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2530	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2531	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2532	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2533	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2534	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2535	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2536	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2537	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2538	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2539	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2540	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2541	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2542	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2543	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2544	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080

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	K	L	M
2497	THYKE LPS SW	002803989	GB00B2988H17
2498	THYKE LPS SW	011717451	GB00B1XZS820
2499	THYKE LPS SW	012099933	GB0007365546
2500	THYKE LPS SW	1GB388159	GB00B0H2K534
2501	THYKE LPS SW	1GB704645	GB00B132NW22
2502	PIONEER 1	377327333	GB0009252882
2503	PIONEER L/S MAIN	001040971	GB00B019KW72
2504	BUHL ASSET MGMT	019031509	GB0030913577
2505	BUHL ASSET MGMT	1GB143851	GB0034147388
2506	LPS IKOS	001031020	GB0007099541
2507	LPS IKOS	001032051	GB0007188757
2508	LPS IKOS	001047141	GB0002395811
2509	LPS IKOS	001652553	FR0000120321
2510	LPS IKOS	002468494	GB0009895292
2511	LPS IKOS	004033007	GB0003452173
2512	LPS IKOS	006632228	GB00B033F229
2513	LPS IKOS	011673845	FR0000120578
2514	LPS IKOS	019031509	GB0030913577
2515	LPS IKOS	021026364	GB0031411001
2516	LPS IKOS	657401014	DE0005810055
2517	LPS IKOS	761321116	GB0002369139
2518	LPS IKOS	881575104	GB0008847096
2519	MIL GBP TRD	000926519	GB0001726081
2520	MIL GBP TRD	000938233	GB0002303468
2521	MIL GBP TRD	000955062	GB00B07KD360
2522	MIL GBP TRD	001001643	GB0005758098
2523	MIL GBP TRD	001031020	GB0007099541
2524	MIL GBP TRD	001032051	GB0007188757
2525	MIL GBP TRD	001032093	GB00B16GWD56
2526	MIL GBP TRD	001074632	IE0009124284
2527	MIL GBP TRD	001075829	GB00B1TQY924
2528	MIL GBP TRD	001433705	GB0008025412
2529	MIL GBP TRD	001787506	GB0006320161
2530	MIL GBP TRD	002468494	GB0009895292
2531	MIL GBP TRD	002490514	GB0007190720
2532	MIL GBP TRD	002803989	GB00B2988H17
2533	MIL GBP TRD	004033007	GB0003452173
2534	MIL GBP TRD	005986088	GB0004544929
2535	MIL GBP TRD	007034283	GB00B04M0Q71
2536	MIL GBP TRD	007867773	GB0001528156
2537	MIL GBP TRD	011717451	GB00B1XZS820
2538	MIL GBP TRD	016276198	GB0002787991
2539	MIL GBP TRD	019031509	GB0030913577
2540	MIL GBP TRD	021026364	GB0031411001
2541	MIL GBP TRD	1GB242844	GB00B00HD783
2542	MIL GBP TRD	1GB263485	GB00B04PYL99
2543	MIL GBP TRD	1GB388159	GB00B0H2K534
2544	MIL GBP TRD	1GB701435	GB00B129PL77

	N	O
2497	AMLIN PLC ORD GBP 28.12GBP	34,753
2498	ANGLO AMERICAN PLC ORD USD 0.54GBP	15,981
2499	CARILLION PLC ORD GBP 50.00GBP	576,367
2500	PETROFAC LTD ORD USD 0.02GBP	583,485
2501	ASHMORE GROUP PLC ORD GBP 0.01GBP	189,022
2502	GLAXOSMITHKLINE PLC ORD GBP 25.00GBP	3,201,349
2503	J SAINSBURY PLC ORD GBP 28.57GBP	2,428,851
2504	BT GROUP PLC ORD GBP 5.00GBP	281
2505	CSR PLC ORD GBP 0.10GBP	64
2506	PRUDENTIAL PLC ORD GBP 5.00GBP	17,510
2507	RIO TINTO PLC ORD GBP 10.00GBP	8,429,468
2508	SCHRODERS PLC ORD GBP 100.00GBP	55,471
2509	L'OREAL SA SHR EUR 0.20EUR	535,713
2510	ASTRAZENECA PLC ORD USD 0.25GBP	3,467,512
2511	FIRSTGROUP PLC ORD GBP 5.00GBP	2,162,631
2512	CENTRICA PLC ORD GBP 6.17GBP	1,060,080
2513	SANOFI-AVENTIS SA SHR EUR 2.00EUR	651,473
2514	BT GROUP PLC ORD GBP 5.00GBP	659,317
2515	XSTRATA PLC ORD USD 0.50GBP	13,250,018
2516	DEUTSCHE BOERSE AG SHR EUR 0.00EUR	6,108,640
2517	REUTERS GROUP PLC ORD GBP 25.00GBP	1,527,488
2518	TESCO PLC ORD GBP 5.00GBP	92,831
2519	CAPE PLC ORD GBP 25.00GBP 144A	66,633
2520	ARRIVA PLC ORD GBP 5.00GBP	1,512,321
2521	COBHAM PLC ORD GBP 2.50GBP	29,586
2522	MEGGITT PLC ORD GBP 5.00GBP	7,241
2523	PRUDENTIAL PLC ORD GBP 5.00GBP	581,119
2524	RIO TINTO PLC ORD GBP 10.00GBP	2,399,718
2525	VODAFONE GROUP PLC ORD USD 0.11GBP	1,564,915
2526	TULLOW OIL PLC ORD GBP 10.00GBP	22,490
2527	UNITED BUSINESS MEDIORD GBP 33.80GBP	1,055,375
2528	SIG PLC ORD GBP 10.00GBP	703,881
2529	INTERNATIONAL POWER ORD GBP 0.50GBP	269,147
2530	ASTRAZENECA PLC ORD USD 0.25GBP	673,646
2531	UK COAL PLC ORD GBP 1.00GBP	373,583
2532	AMLIN PLC ORD GBP 28.12GBP	838,746
2533	FIRSTGROUP PLC ORD GBP 5.00GBP	993,806
2534	IMPERIAL TOBACCO GROORD GBP 10.00GBP	646,132
2535	SIBIR ENERGY PLC ORD GBP 10.00GBP	557,639
2536	INTERSERVE PLC ORD GBP 10.00GBP	1,274,262
2537	ANGLO AMERICAN PLC ORD USD 0.54GBP	4,996
2538	TANFIELD GROUP PLC ORD GBP 1.00GBP	162,921
2539	BT GROUP PLC ORD GBP 5.00GBP	135,915
2540	XSTRATA PLC ORD USD 0.50GBP	4,435,510
2541	IMPERIAL ENERGY CORPORD GBP 2.50GBP	845,395
2542	BOWLEVEN PLC ORD GBP 10.00GBP	527,523
2543	PETROFAC LTD ORD USD 0.02GBP	289,720
2544	BIFFA PLC ORD GBP 10.00GBP	71,754

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2497	0183	Governments
2498	0183	Governments
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LEHMAN BROTHERS HOLDINGS, INC.

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2545	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2546	ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2547	OTHSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
2548			#N/A
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2554			#N/A
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

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2545	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST	ITS
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2545	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2546	EQUITY SYNTHETICS	STAT ARB SYNTHETICS EUR	STAT ARB SYNTHETICS EUR	29966	077005080
2547	EQUITY FINANCING	PRIME BROKER EUROPE	TRAD PRIME BROKER EUROPE	24122	GFSEUR183TPB
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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2545	MIL GBP TRD	1GB703134	GB00B1CL5249
2546	MIL GBP TRD	1GB704645	GB00B132NW22
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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2545	LAMPRELL PLC ORD GBP 5.00GBP	774,599
2546	ASHMORE GROUP PLC ORD GBP 0.01GBP	262,044
2547	ADJUSTMENT	-6,593,419,081
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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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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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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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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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LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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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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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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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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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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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
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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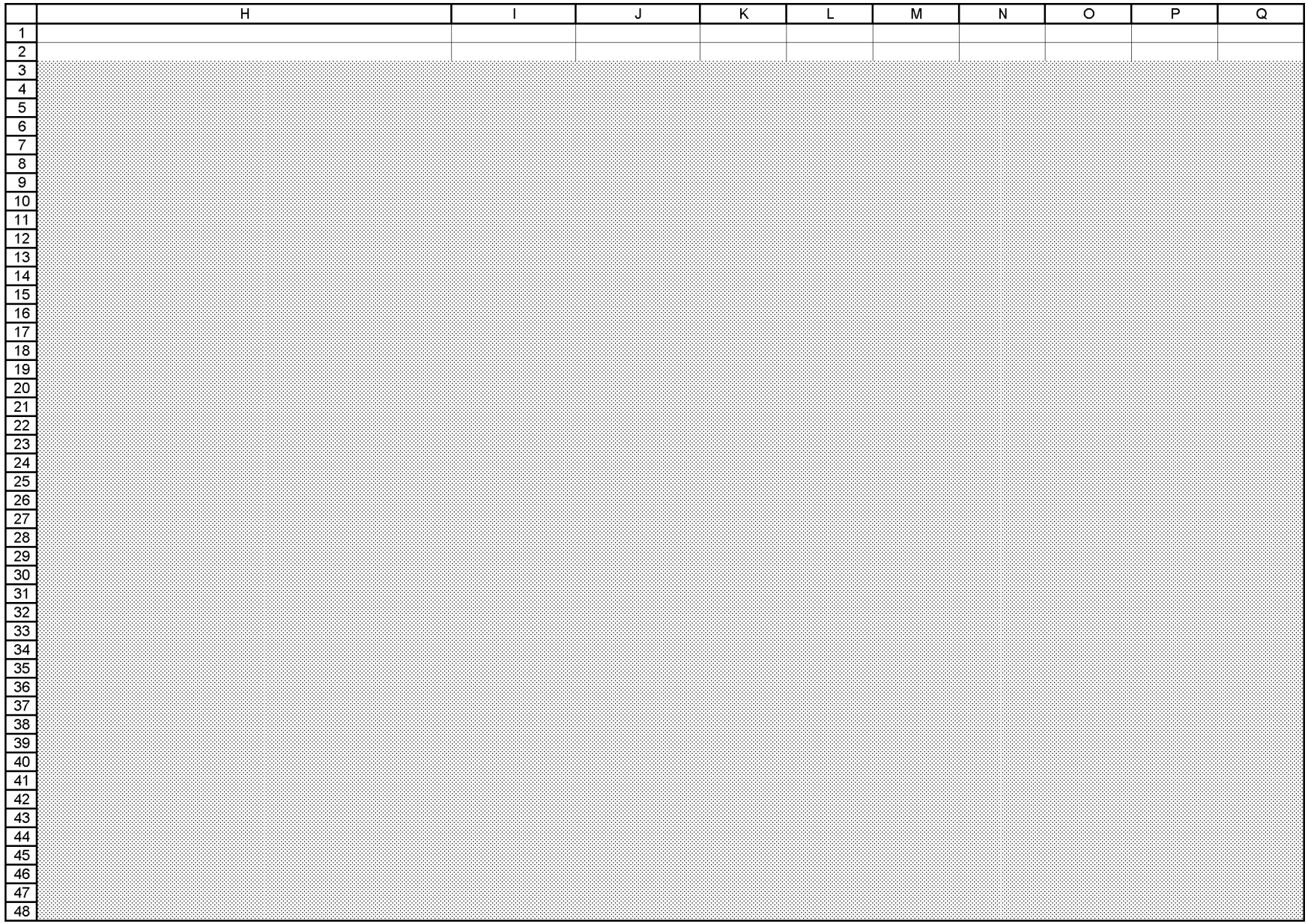
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

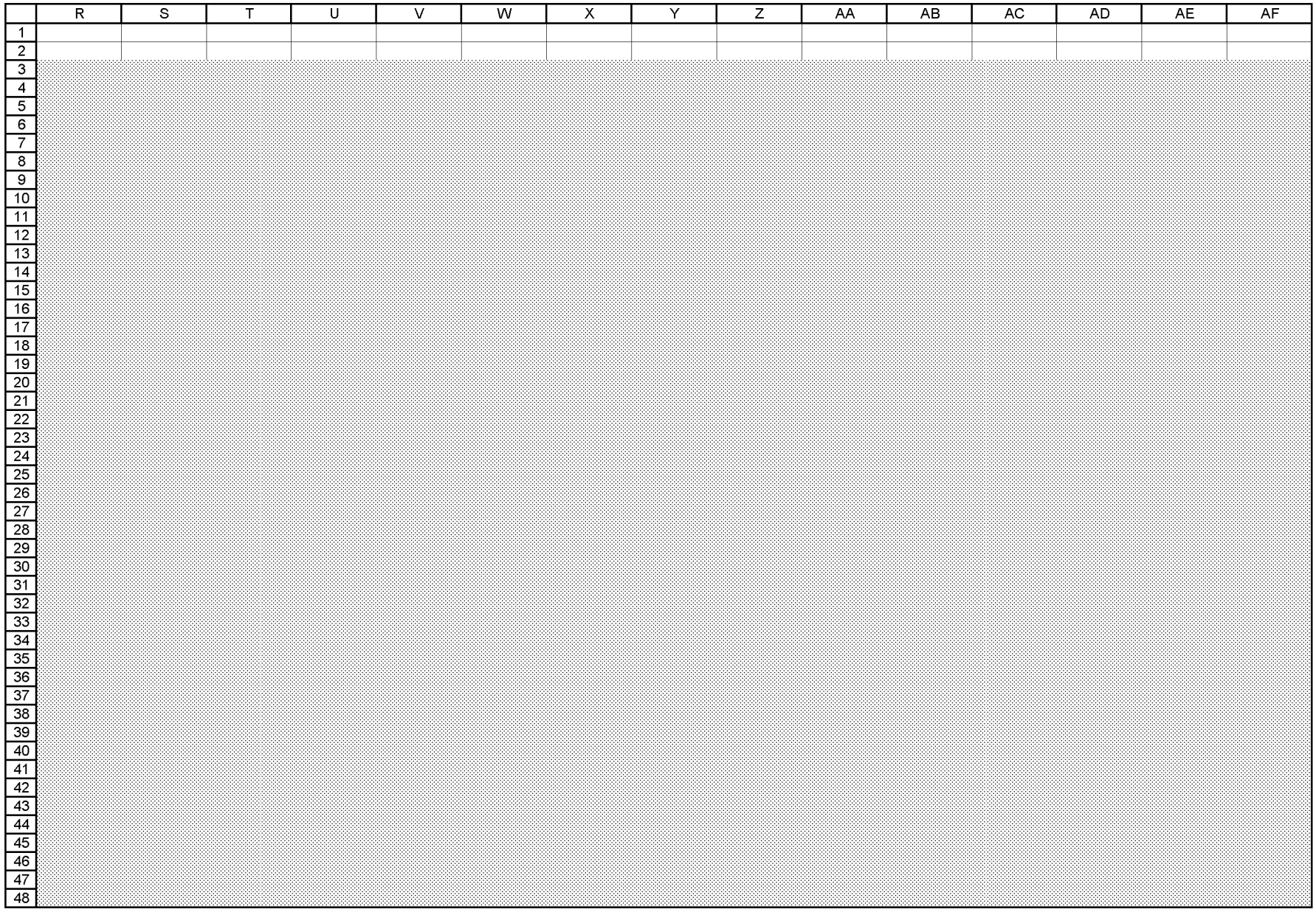
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4999		#N/A
5000		#N/A
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5002		#N/A
5003		#N/A
5004		#N/A
5005		#N/A

	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
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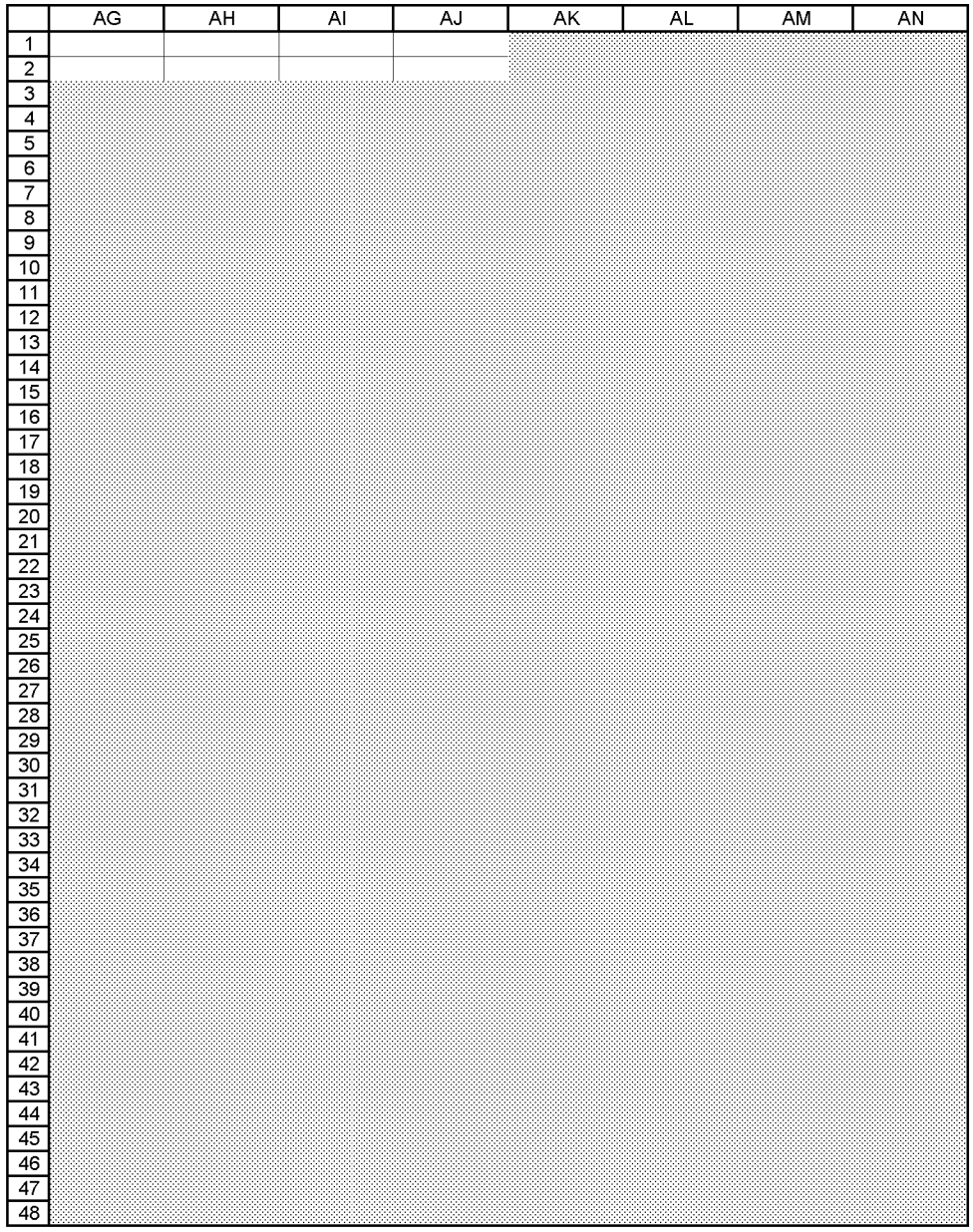
LBEX-DOCID 3219760





FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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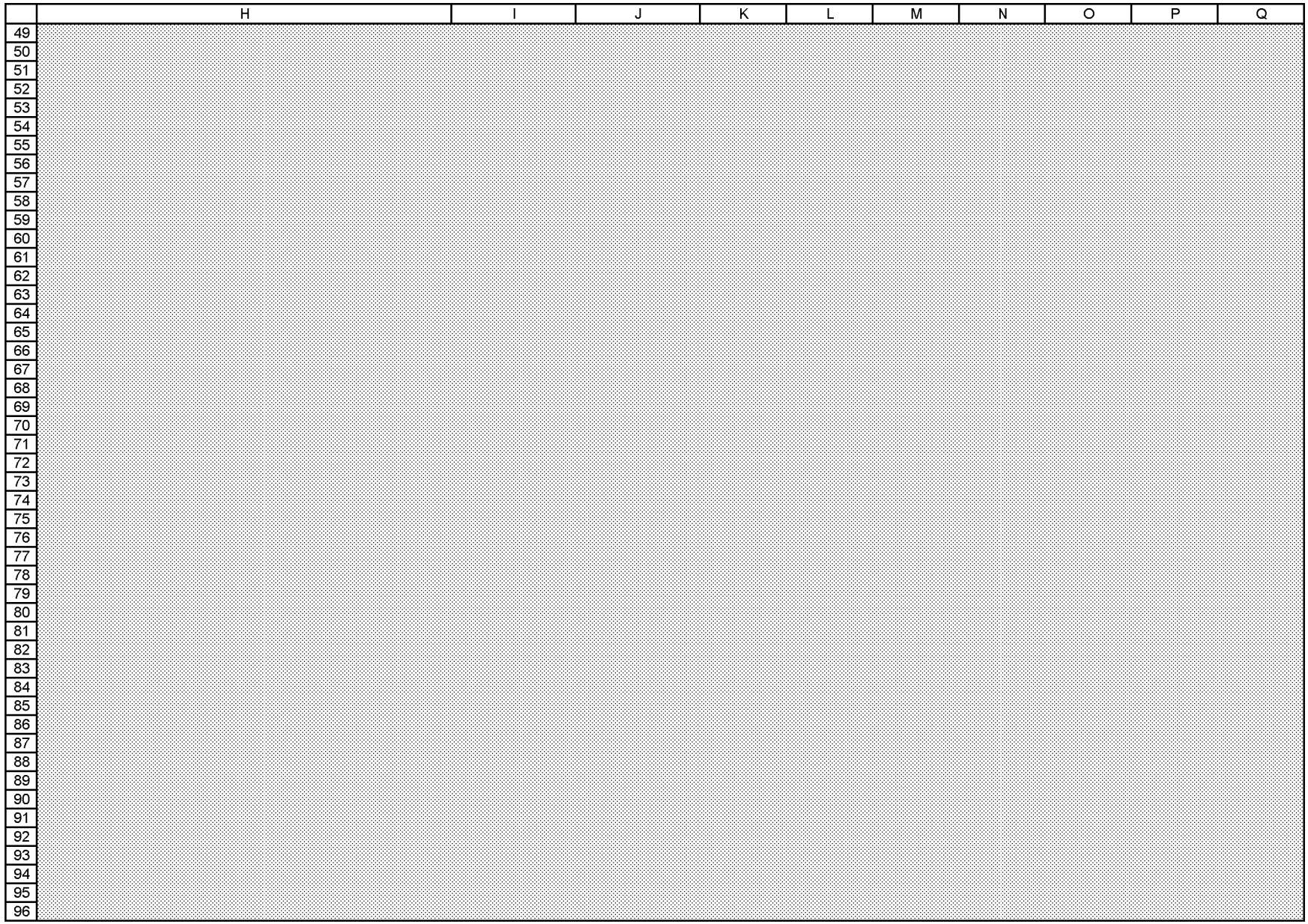
LBEX-DOCID 3219760



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

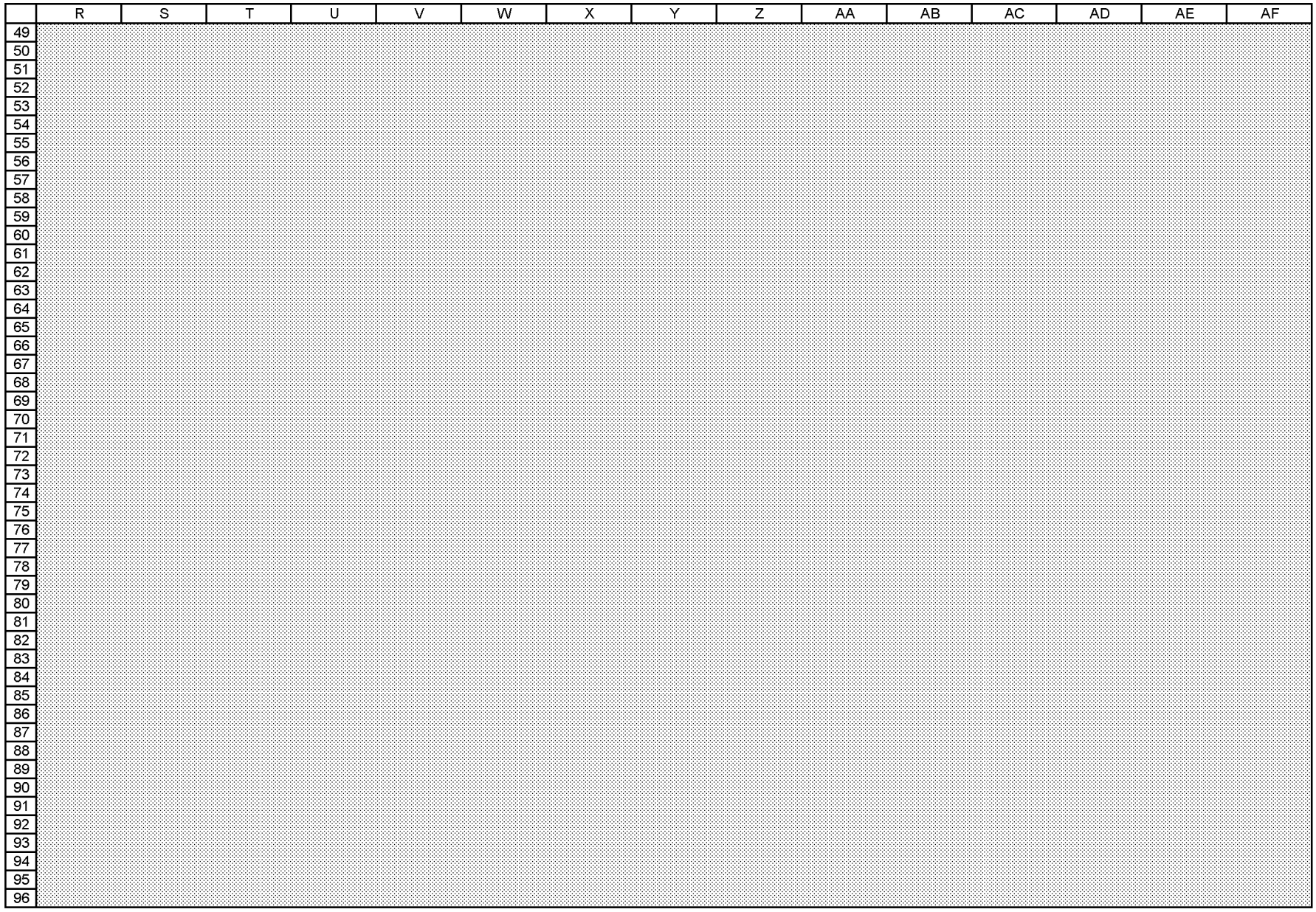
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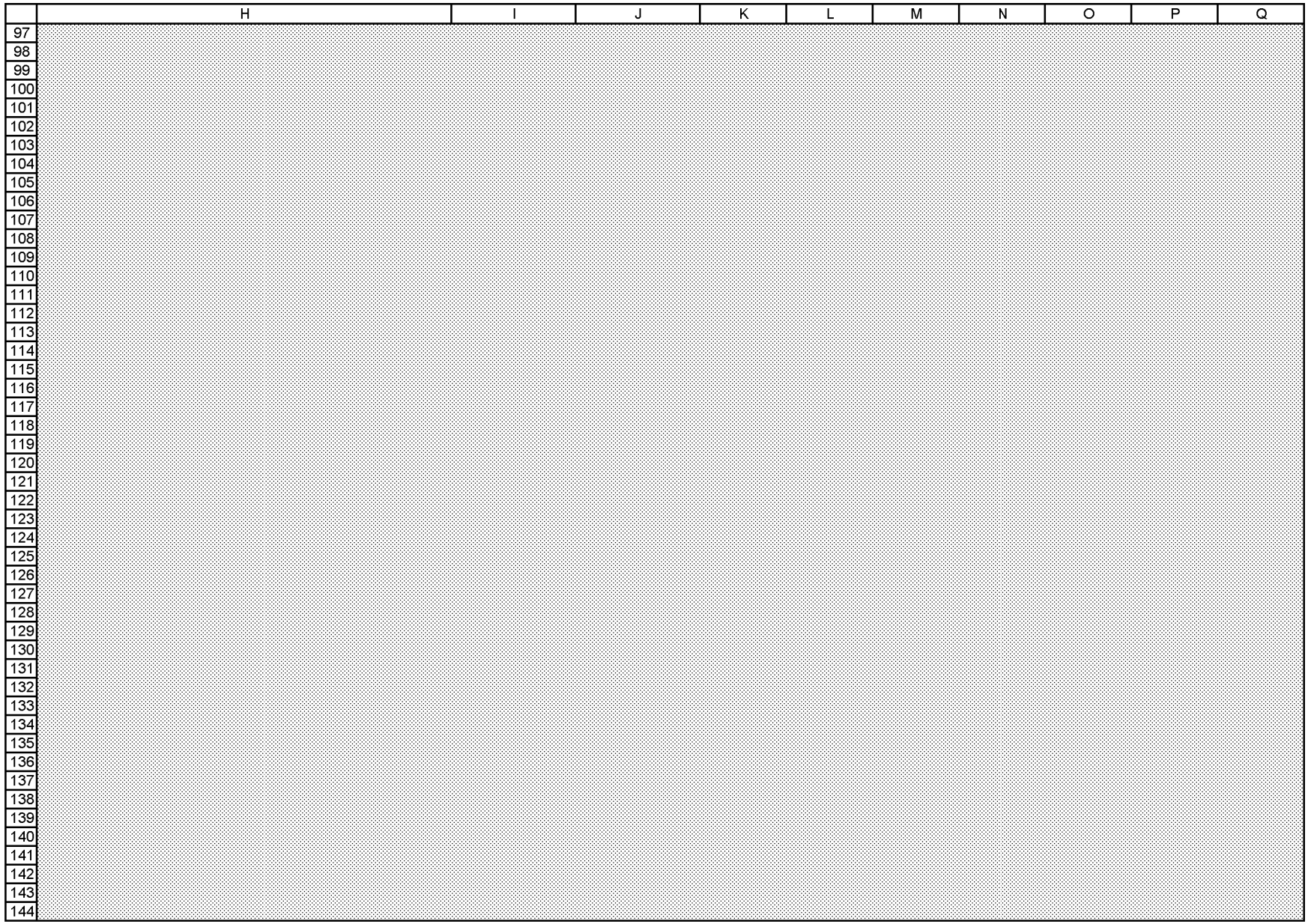


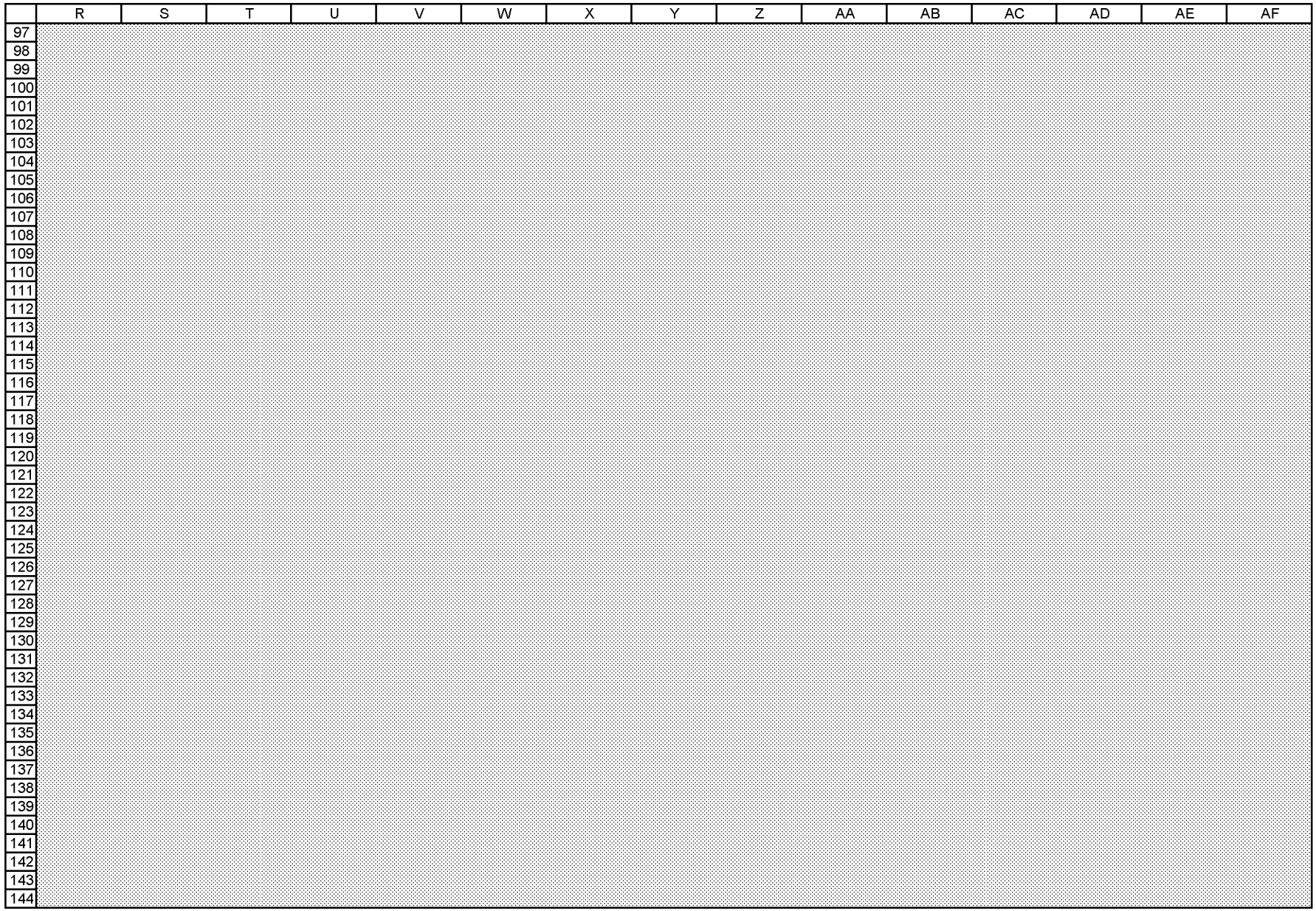
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

	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	

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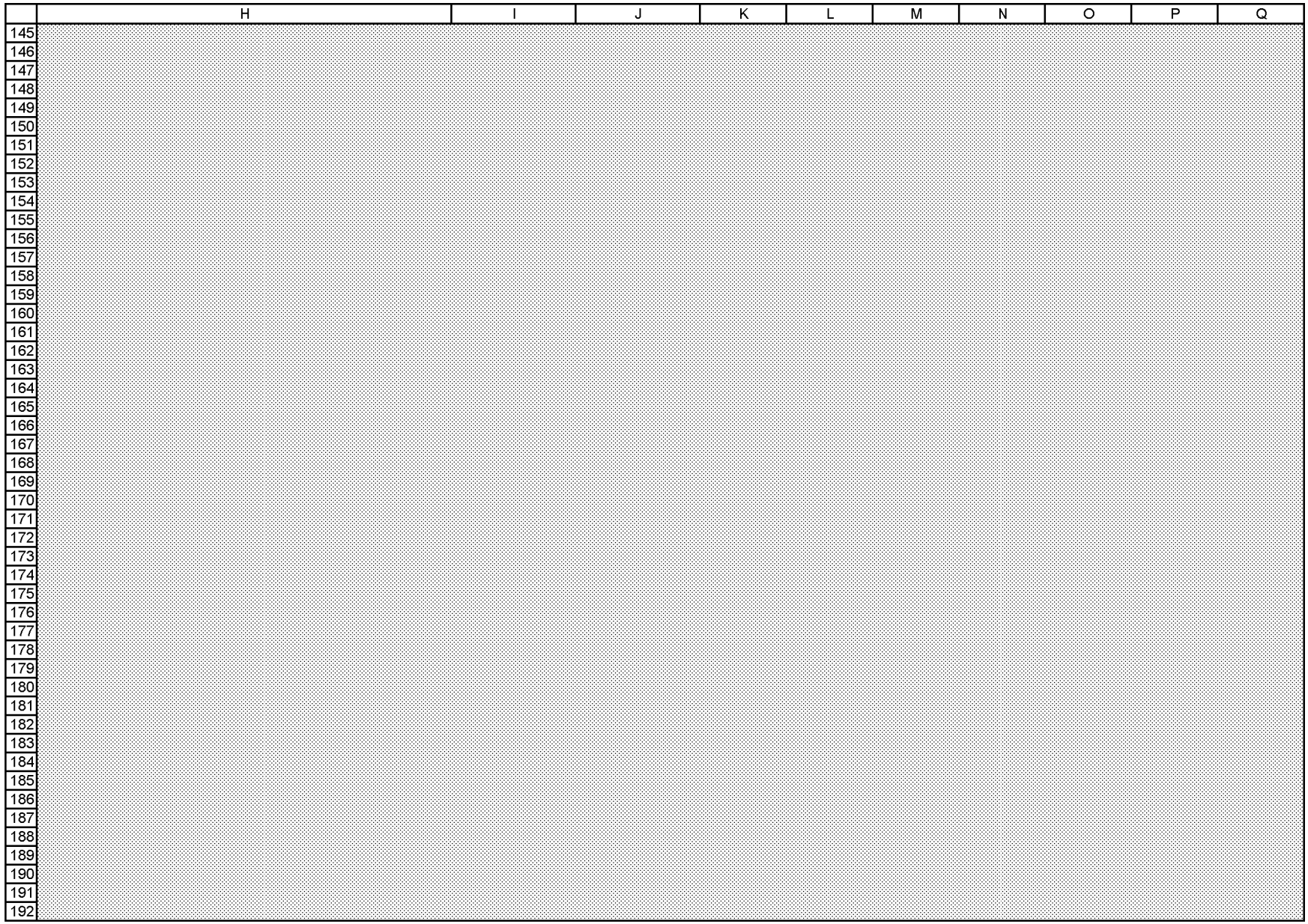
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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	A	B	C	D	E	F	G
145	31 May	18.1				Tuesday	
146	1 Jun	16.6				Wednesday	
147	2 Jun	15.8				Thursday	
148	3 Jun	11.6				Friday	
149	6 Jun	9.8				Monday	
150	7 Jun	11.2				Tuesday	
151	8 Jun	12.0				Wednesday	
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	

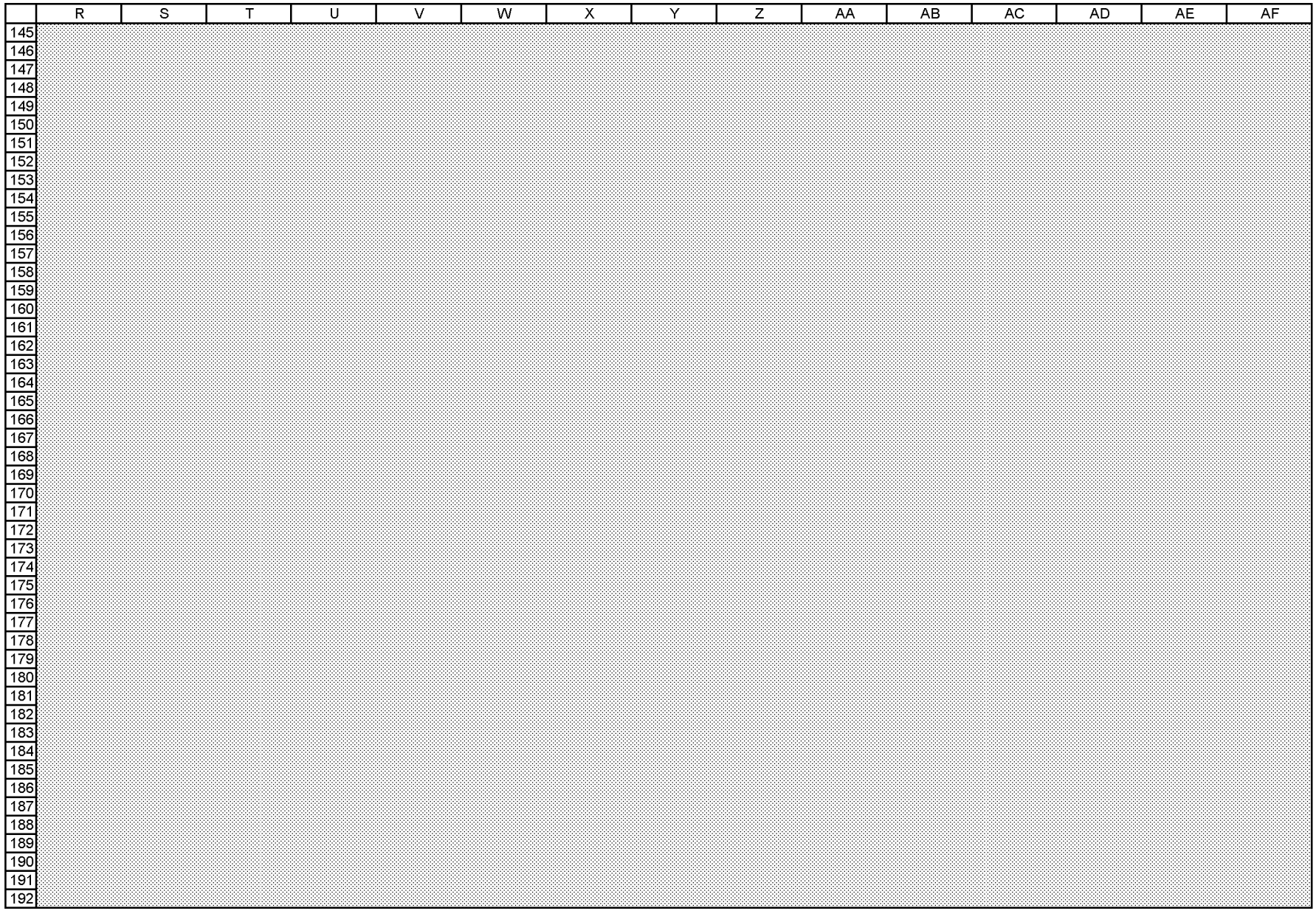
FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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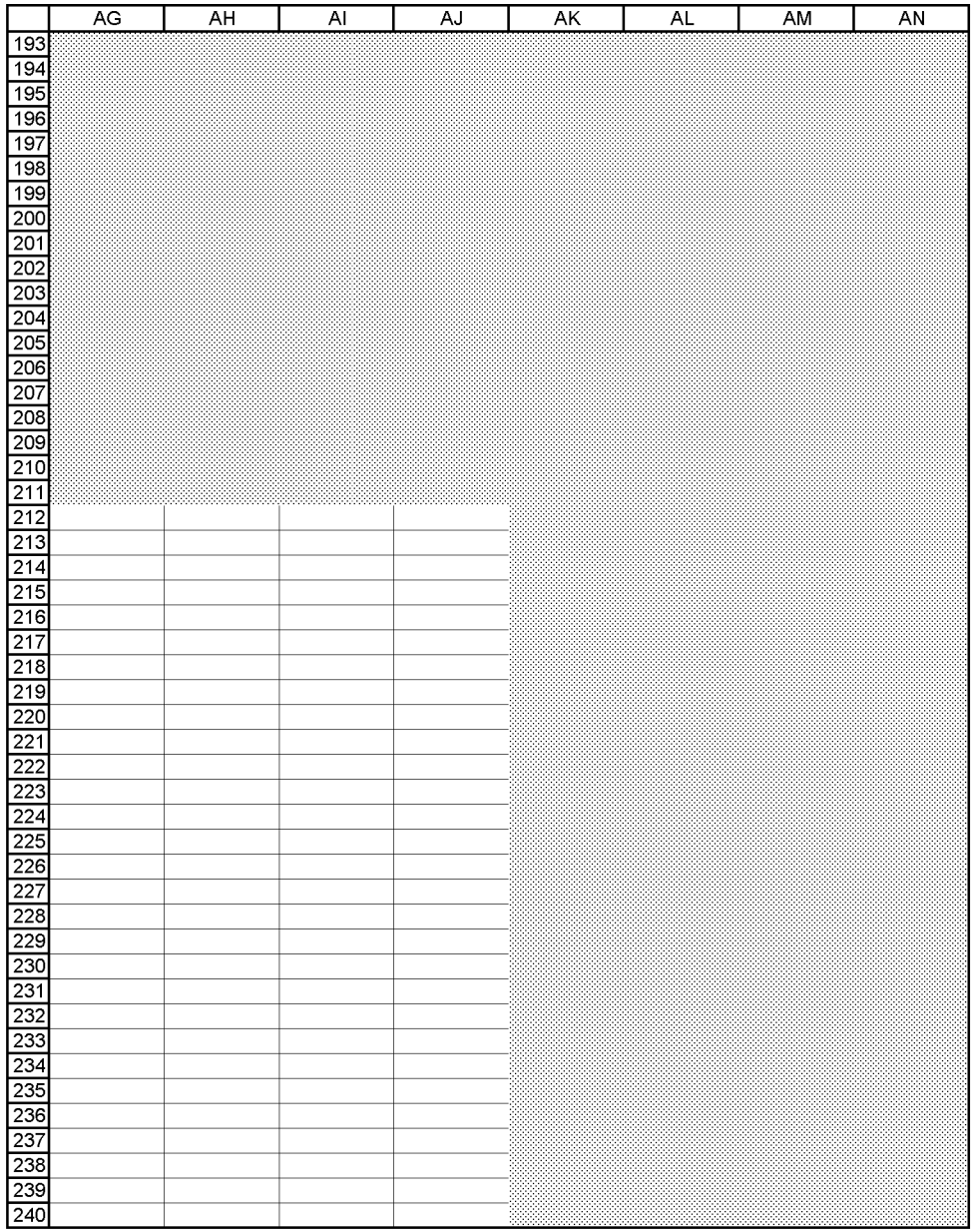
	A	B	C	D	E	F	G
193	**5 Aug**	11.0				Friday	
194	**8 Aug**	10.9				Monday	
195	**9 Aug**	10.8				Tuesday	
196	**10 Aug**	11.1				Wednesday	
197	**11 Aug**	10.9				Thursday	
198	**12 Aug**	11.3				Friday	
199	**15 Aug**	11.2				Monday	
200	**16 Aug**	12.0				Tuesday	
201	**17 Aug**	11.8				Wednesday	
202	**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	

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

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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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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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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385	**16 May**	7.9				Tuesday	
386	**17 May**	7.9				Wednesday	
387	**18 May**	7.9				Thursday	
388	**19 May**	7.9				Friday	
389	**22 May**	9.3				Monday	
390	**23 May**	9.3				Tuesday	
391	**24 May**	8.8				Wednesday	
392	**25 May**	9.9				Thursday	
393	**26 May**	9.9				Friday	
394	**29 May**	9.7				Monday	
395	**30 May**	13.5				Tuesday	
396	**31 May**	21.0				Wednesday	
397	**1 Jun**	19.5				Thursday	
398	**2 Jun**	18.0				Friday	
399	**5 Jun**	18.0				Monday	
400	**6 Jun**	18.0				Tuesday	
401	**7 Jun**	10.0				Wednesday	
402	**8 Jun**	8.6				Thursday	
403	**9 Jun**	8.7				Friday	
404	**12 Jun**	8.8				Monday	
405	**13 Jun**	8.7				Tuesday	
406	**14 Jun**	9.0				Wednesday	
407	**15 Jun**	9.6				Thursday	
408	**16 Jun**	10.0				Friday	
409	**19 Jun**	10.0				Monday	
410	**20 Jun**	9.5				Tuesday	
411	**21 Jun**	9.4				Wednesday	
412	**22 Jun**	11.5				Thursday	
413	**23 Jun**	11.4				Friday	
414	**26 Jun**	11.7				Monday	
415	**27 Jun**	11.4				Tuesday	
416	**28 Jun**	12.1				Wednesday	
417	**29 Jun**	14.8				Thursday	
418	**30 Jun**	21.3				Friday	
419	**3 Jul**	22.0				Monday	
420	**4 Jul**	20.4				Tuesday	
421	**5 Jul**	20.2				Wednesday	
422	**6 Jul**	16.7				Thursday	
423	**7 Jul**	12.4				Friday	
424	**10 Jul**	12.8				Monday	
425	**11 Jul**	13.7				Tuesday	
426	**12 Jul**	14.0				Wednesday	
427	**13 Jul**	15.2				Thursday	
428	**14 Jul**	14.1				Friday	
429	**17 Jul**	14.5				Monday	
430	**18 Jul**	14.7				Tuesday	
431	**19 Jul**	15.4				Wednesday	
432	**20 Jul**	15.3				Thursday	

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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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
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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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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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577	12,663,873,311									
578	12,657,373,181									
579	11,513,589,084									
580	13,552,907,828									
581	14,634,031,330									
582	13,921,888,378									
583	12,941,676,423									
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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
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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.

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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 3219760

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

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

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817	**10 Jan**	16.3				Thursday	
818	**11 Jan**	16.1				Friday	
819	**14 Jan**	16.2				Monday	
820	**15 Jan**	16.0				Tuesday	
821	**16 Jan**	15.6				Wednesday	
822	**17 Jan**	14.9				Thursday	
823	**18 Jan**	15.6				Friday	
824	**21 Jan**	13.4				Monday	
825	**22 Jan**	15.9				Tuesday	
826	**23 Jan**	6.7				Wednesday	
827	**24 Jan**	15.9				Thursday	
828	**25 Jan**	15.9				Friday	
829	**28 Jan**	15.8				Monday	
830	**29 Jan**	17.1				Tuesday	
831	**30 Jan**	19.4				Wednesday	
832	**31 Jan**	24.3				Thursday	
833	**1 Feb**	22.3				Friday	
834	**4 Feb**	20.5				Monday	
835	**5 Feb**	19.5				Tuesday	
836	**6 Feb**	16.8				Wednesday	
837	**7 Feb**	13.1				Thursday	
838	**8 Feb**	15.8				Friday	
839	**11 Feb**	16.5				Monday	
840	**12 Feb**	13.6				Tuesday	
841	**13 Feb**	17.9				Wednesday	
842	**14 Feb**	17.7				Thursday	
843	**15 Feb**	19.1				Friday	
844	**18 Feb**	19.0				Monday	
845	**19 Feb**	19.4				Tuesday	
846	**20 Feb**	20.2				Wednesday	
847	**21 Feb**	19.5				Thursday	
848	**22 Feb**	22.2				Friday	
849	**25 Feb**	24.0				Monday	
850	**26 Feb**	25.0				Tuesday	
851	**27 Feb**	25.5				Wednesday	
852	**28 Feb**	28.3				Thursday	
853	**29 Feb**	32.6				Friday	
854	**3 Mar**	0.0				Monday	
855	**4 Mar**	0.0				Tuesday	
856	**5 Mar**	0.0				Wednesday	
857	**6 Mar**	0.0				Thursday	
858	**7 Mar**	0.0				Friday	
859	**10 Mar**	0.0				Monday	
860	**11 Mar**	0.0				Tuesday	
861	**12 Mar**	0.0				Wednesday	
862	**13 Mar**	0.0				Thursday	
863	**14 Mar**	0.0				Friday	
864	**17 Mar**	0.0				Monday	

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

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832	Repo 105	MTS 105	Repo 108							
833	12,752,701,922	3,642,194,856	5,868,192,708							
834	10,613,126,894	3,800,079,316	6,101,062,366							
835	9,838,407,358	3,839,014,900	5,858,719,147							
836	6,633,825,728	3,971,024,916	6,154,897,363							
837	3,405,394,097	3,941,426,319	5,797,500,643							
838	6,186,621,151	3,852,505,410	5,728,058,453							
839	6,994,951,859	3,867,889,699	5,667,883,115							
840	3,754,454,505	3,850,737,283	5,996,946,856							
841	9,050,199,067	2,708,235,628	6,107,051,294							
842	8,771,690,262	2,720,530,094	6,232,247,888							
843	10,102,031,121	2,728,163,883	6,257,715,359							
844	10,045,097,547	2,728,163,883	6,259,299,969							
845	10,004,233,140	3,115,217,324	6,271,421,068							
846	9,898,721,890	4,149,253,186	6,187,826,594							
847	9,066,807,665	4,178,089,686	6,251,745,989							
848	11,985,933,111	4,224,267,210	6,018,868,180							
849	13,552,807,048	4,182,310,637	6,289,290,729							
850	14,345,553,446	4,372,204,678	6,312,043,717							
851	14,366,422,542	4,385,380,398	6,710,729,113							
852	16,800,163,516	4,444,046,163	7,049,438,517							
853	22,148,548,505	3,354,870,089	7,062,708,550							
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865	**18 Mar**	0.0				Tuesday	
866	**19 Mar**	0.0				Wednesday	
867	**20 Mar**	0.0				Thursday	
868	**21 Mar**	0.0				Friday	
869	**22 Mar**	0.0				Saturday	
870	**23 Mar**	0.0				Sunday	
871	**24 Mar**	0.0				Monday	
872	**25 Mar**	0.0				Tuesday	
873	**26 Mar**	0.0				Wednesday	
874	**27 Mar**	0.0				Thursday	
875	**28 Mar**	0.0				Friday	

	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		
32	ITSSUM EUROPE AND THE MIDDLE EAST PRINCIPAL INVESTING	ITS Europe		
33	ITSSUM EUROPE AND THE MIDDLE EAST SUM-EQUITIES	Repo 108 Global		
34	TMSSUM EUROPE AND THE MIDDLE EAST SUM-EQUITIES	Repo 108 Global		
35	ITSSUM EUROPE AND THE MIDDLE EAST SUM-FIXED INCOME	ITS Europe		
36	MTSSUM EUROPE AND THE MIDDLE EAST SUM-FIXED INCOME	MTS Europe		
37	ITSSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global		
38	OTHSUM EUROPE AND THE MIDDLE EAST SUM-PRIME SERVICES	Repo 108 Global		
39	TMSSUM AMERICAS SUM-EQUITIES	Repo 108 Global		
40	ITSSUM AMERICAS SUM-FIXED INCOME	ITS America		
41	MTSSUM AMERICAS SUM-FIXED INCOME	MTS America		
42	ITSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global		
43	OTHSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global		
44	TMSSUM AMERICAS SUM-PRIME SERVICES	Repo 108 Global		
45	OTHSUM AMERICAS SUM-FIXED INCOME	ITS America		
46	ITSSUM ASIA SUM-EQUITIES	ITS Asia		
47	ITSSUM ASIA SUM-FIXED INCOME	ITS Asia		
48	OTHSUM ASIA SUM-FIXED INCOME	ITS Asia		

FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-DOCID 3219760

	A		B	C	D
49	ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global		
50	OTHSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global		