

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

REPO 105	Current Day			
US \$Millions	26 Aug 2008	31 Jul 2008	30 May 2008	Movement
Europe				
ITS Europe	13,088.6	4,676.8	22,426.8	8,411.8
MTS Europe	2,128.2	1,720.3	5,249.4	407.9
America				
MTS America	3,275.4	2,762.8	7,168.7	512.6
ITS America	468.7	333.8	6,462.0	135.0
Asia				
Tokyo Asia	0.0	0.0	0.0	0.0
ITS Asia	3,106.5	450.7	3,229.1	2,655.9
105 Global Total	22,067.5	9,944.4	44,536.0	12,123.1
REPO 108				
Repo 108 Global	4,273.7	4,778.8	5,847.3	(505.1)
105 & 108 Global Total	26,341.2	14,723.2	50,383.4	11,618.0

Split of Repo Benefit received for ITS Europe

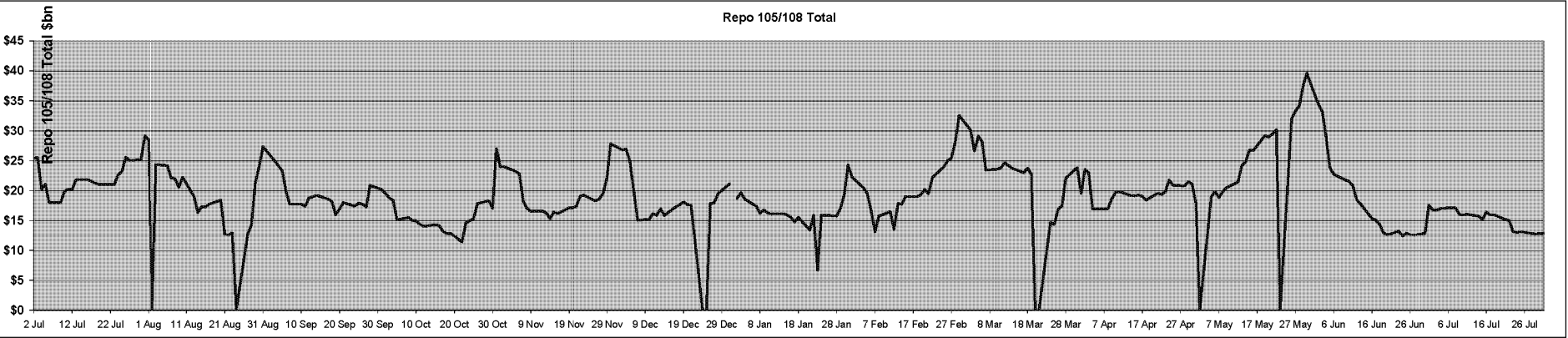
Last Updated	VLOOKUP	ITS Europe
	Division	(All)
Sum of Long Inv TD Repo Rch Bfts BPM		
Benefit split	Total	
CORPORATE	2,501,616,372	
GOVERNMENTS	9,939,712,018	
EQUITY	15,827,284	
FUND UNITS	227,919	
CMO AGENCIES	215,927,403	
ASSET BACKS	63,884,325	
CORPORATE - NON G7	31,640,454	
SOVEREIGNS - EURO BONDS	25,666,816	
AGENCY	37,785,390	
CANADIAN	69,531,694	
LEHMAN PAPER	11,934,750	
MONEY MARKETS	91,523,024	
WHOLELOAN	0	
PRIVATE LABEL	12,925,648	
SOVEREIGNS - LOCALS	321,883,363	
Grand Total	13,340,086,460	

28/08/08

Split by Entity

Sum of Long Inv TD Repo Rch Bfts BPM	Total	
DBS Entity		26-Aug-08
0000	271,490,924	
0059	13,380,554,639	13,340.1
0061	689,211,070	1,977.5
0083	839,518,603	
0183	6,183,750,567	
0187	65,689,976	3,199.3
073A	2,834,456	270.3
0C11	102,262	
(blank)		
0513	21,535	0.0
0A80	405,650	2,789.1
0370	15,717,016	
0477	0	21,576.3
007D	28,753,784	
0929	5,729,559	
091F	(44,996)	4,128.0
0909	611,554	25,704.3
Grand Total	21,484,346,599	

BPM Level 1 detail on next page



Total Repo 105 /108 Detail New (Cross System) - 27 Aug 2008

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FOIA CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS INC. LBEX-DOCID 3361504

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Account Name	Product	ISIN	Product Name	Repo Rch Bfts BPM DBS Entity	Benefit split
MERGERS INVMTM TRD A/C LONG	H0138380	USA470111075	HUNTSMAN CORP	2,770,953 0000	EQUITY
MERGERS INVMTM TRD A/C LONG	H0138380	US1684291007	SAFECO CORP	6,057,038 0000	EQUITY
RISK ARB HIGH YIELD TRD BLOCKED	N0004960	US6386121015	NATIONWIDE FINANCIAL SERVICES INC-CL A	13,445,013 0000	EQUITY
RISK ARB HIGH YIELD TRD BLOCKED	W0758100	US825261053	WM WRIGLEY JR CO	2,933,613 0000	EQUITY
SPECIAL SITUATIONS	005389119	GB0005622542	MILLENNIUM & COPTHOROLD	7,087,124 0183	EQUITY
INSURANCE	1GB301608	GB00B29H4M52	RANDALL & QUILTER INORD	7,586,480 0183	EQUITY
KMCHUGH PROP EUROP	251525217	DE0005140008	DEUTSCHE BANK AG	1,381 0000	EQUITY
FOREIGN PRODUCTS	9398972027	DE0007037129	RWE AG	686,214 0000	EQUITY
ITS RISK TRADING	003481314	GB00B28KQ186	MAN GROUP PLC	280,487 0183	EQUITY
ITS RISK TRADING	1GB432205	GB00B28MVGZ99	THOMSON REUTERS PLC ORD	156,614 0183	EQUITY
DALEV	P0198410	US6907421019	OWENS CORNING	206,127 0000	EQUITY
DALEV	S0217980	US2967N1081	SIRIUS XM RADIO INC	535,174 0000	EQUITY
DALEV	U0041140	CH0024899483	JBS AG	1,839,292 0000	EQUITY
EN5	5BCSY000	US693830AV15	TRANSCOCEAN INC CNVBNDB# 1.5 %15Dec37	27,352 0000	CONVERTIBLES
EN5	D0014160	US23330X1000	DRS TECHNOLOGIES INC	275,634 0000	EQUITY
FINANCIALS	59140210	US829043AE78	VORNADO REALTY TRUST	75,635 0000	CONVERTIBLES
FINANCIALS	5BBGXFP90	US829042AC30	VORNADO RLTY TR	13,186 0000	CONVERTIBLES
VAUGHT FACIL	54693020	US601073AD10	MILLIPORE CORP	3,139,022 0000	CONVERTIBLES
VAUGHT FACIL	57919080	US031162AQ33	AMGEN INC SR CV 0.375%13	8,246,971 0000	CONVERTIBLES
PROVOL	5B6GXFP90	US929042AC30	VORNADO RLTY TR	16,313,721 0000	CONVERTIBLES
PROVOL	5BCSY000	US693830AV15	TRANSCOCEAN INC CNVBNDB# 1.5 %15Dec37	7,392,494 0000	CONVERTIBLES
N-DSO TMS ACCOUNT	52278950	US81849AB33	TEVA PHARMACEUTICAL FIN ILLCONV SR DEB TRANC	11,725,579 0000	CONVERTIBLES
N-DSO TMS ACCOUNT	5BCSY000	US693830AV15	TRANSCOCEAN INC CNVBNDB# 1.5 %15Dec37	4,620,309 0000	CONVERTIBLES
TECHNOLOGY	57155350	US80004CAC55	SANDISK CORP	660,389 0000	CONVERTIBLES
AMM LBI	A4377170	US0015471081	AK STEEL HOLDING CORP	5,093,362 0000	EQUITY
AMM LBI	B1375230	US0683061099	BARR PHARMACEUTICALS INC	44,390 0000	EQUITY
AMM LBI	G0059160	US687104063	GENENTEC INC	854,025 0000	EQUITY
AMM LBI	H0068290	US4606951096	INTERSIL CORPORATION CL A (FRM INTERSIL HLG CO	705,879 0000	EQUITY
AMM LBI	K0032470	US49460W2089	KINETIC CONCEPTS INC	315,817 0000	EQUITY
AMM LBI	P0165890	US1764951060	PETROHAWK ENERGY CORPORATION	27,391 0000	EQUITY
AMM LBI	P0198410	US6907421019	OWENS CORNING	80,030 0000	EQUITY
N-AMMEC2 TMS ACCOUNT	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A	150 0000	EQUITY
N-AMMEC2 TMS ACCOUNT	B1375230	US0683061099	BARR PHARMACEUTICALS INC	1,708 0000	EQUITY
N-AMMEC2 TMS ACCOUNT	G0059160	US687104063	GENENTEC INC	4,672 0000	EQUITY
N-AMMEC3 TMS ACCOUNT	A4377170	US0015471081	AK STEEL HOLDING CORP	3,049 0000	EQUITY
N-AMM2 TMS HEDGE ACCOUNT	H0068290	US4606951096	INTERSIL CORPORATION CL A (FRM INTERSIL HLG CO	828 0000	EQUITY
N-AMM2 TMS HEDGE ACCOUNT	K0032470	US49460W2089	KINETIC CONCEPTS INC	1,548 0000	EQUITY
QUANTS ?	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A	191 0000	EQUITY
QUANTS ?	K0032470	US49460W2089	KINETIC CONCEPTS INC	61,984 0000	EQUITY
QUANTS ?	P0165890	US1764951060	PETROHAWK ENERGY CORPORATION	308 0000	EQUITY
PROPRIETARY LISTED-MJS	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	654,008 0000	EQUITY
ELECTRONIC LIQUIDITY TRADING 1	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A	1,294 0000	EQUITY
ELECTRONIC LIQUIDITY TRADING 1	B1375230	US0683061099	BARR PHARMACEUTICALS INC	31,478 0000	EQUITY
ELECTRONIC LIQUIDITY TRADING 1	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	24,908 0000	EQUITY
ELECTRONIC LIQUIDITY TRADING 1	S0065580	US17864291007	SAFECO CORP	29,246 0000	EQUITY
ELEC LIQ TRADING 7	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A	82 0000	EQUITY
ELEC LIQ TRADING 7	K0032470	US49460W2089	KINETIC CONCEPTS INC	2,583 0000	EQUITY
ELEC LIQ TRADING 7	P0165890	US1764951060	PETROHAWK ENERGY CORPORATION	49 0000	EQUITY
J MURNELLY PRINCIPAL	C0148020	US050701034	CELANESE CORPORATION	485,129 0000	EQUITY
LX FACILITATION TRADING	S0217980	US2967N1081	SIRIUS XM RADIO INC	2 0000	EQUITY
LEHMAN BROTHERS	A0232230	US00507V1098	ACTIVISION BLIZZARD INC	1,035,335 0000	EQUITY
LEHMAN BROTHERS INC	B1375230	US0683061099	BARR PHARMACEUTICALS INC	1,851,541 0000	EQUITY
LEHMAN BROTHERS INC	C0049040	US2190231082	CORN PRODUCTS INTERNATIONAL INC	4,181,378 0000	EQUITY
LEHMAN BROTHERS INC	G0059160	US687104063	GENENTEC INC	14,562,306 0000	EQUITY
LEHMAN BROTHERS INC	S0217980	US2967N1081	SIRIUS XM RADIO INC	10,513 0000	EQUITY
LEHMAN BROTHERS INC	B1375230	US0683061099	BARR PHARMACEUTICALS INC	2,541,926 0000	EQUITY
LEHMAN BROTHERS INC	C0049040	US2190231082	CORN PRODUCTS INTERNATIONAL INC	5,160,506 0000	EQUITY
LEHMAN BROTHERS INC	D0014160	US23330X1000	DRS TECHNOLOGIES INC	7,080,458 0000	EQUITY
LEHMAN BROTHERS INC	G0059160	US687104063	GENENTEC INC	737,001 0000	EQUITY
LEHMAN BROTHERS INC	N0004960	US6386121015	NATIONWIDE FINANCIAL SERVICES INC-CL A	1,107,609 0000	EQUITY
LEHMAN BROTHERS INC	S0065580	US17864291007	SAFECO CORP	2,554,863 0000	EQUITY
LEHMAN BROTHERS INC	S0217980	US2967N1081	SIRIUS XM RADIO INC	4,832 0000	EQUITY
LEHMAN BROTHERS INC	G0059160	US687104063	GENENTEC INC	593 0000	EQUITY
PROP TRADING	V0057750	US82857W2098	***VODAFONE GROUP PLC	294 0000	EQUITY
S&P 500 VALUE	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	149 0000	EQUITY
RUSSELL 1000 GROWTH	A0232230	US00507V1098	ACTIVISION BLIZZARD INC	2,174 0000	EQUITY
RUSSELL 1000 GROWTH	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	482 0000	EQUITY
RUSSELL 1000 GROWTH	C0153660	US1252691001	CF INDUSTRIES HOLDINGS INC	54 0000	EQUITY
DJ US HTLHCRC	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	364 0000	EQUITY
S&P FINANCIAL (EQ 728)	S0065580	US17864291007	SAFECO CORP	7,632 0000	EQUITY
S&P BASIC INDUSTRIALS	C0153660	US1252691001	CF INDUSTRIES HOLDINGS INC	1,069 0000	EQUITY
PHARM H.DRS	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	6,175 0000	EQUITY
S&P (EQ 58)	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	5,245 0000	EQUITY
S&P (EQ 56)	S0065580	US17864291007	SAFECO CORP	15,999 0000	EQUITY
NDX STOCK (EQ 53)	A0232230	US00507V1098	ACTIVISION BLIZZARD INC	72,446 0000	EQUITY
ISHARES MORNINGSTAR MID VALUE	S0065580	US17864291007	SAFECO CORP	1,562 0000	EQUITY
GOLDMAN SOFTWARE	A0232230	US00507V1098	ACTIVISION BLIZZARD INC	21,689 0000	EQUITY
RUSSELL GROWTH	A0232230	US00507V1098	ACTIVISION BLIZZARD INC	2,376 0000	EQUITY
RUSSELL GROWTH	C0153660	US1252691001	CF INDUSTRIES HOLDINGS INC	59 0000	EQUITY
RUSSELL VALUE	S0065580	US17864291007	SAFECO CORP	5,175 0000	EQUITY
N-HARB TMS ACCOUNT	B1375230	US0683061099	BARR PHARMACEUTICALS INC	3,414 0000	EQUITY
N-HARB TMS ACCOUNT	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	960 0000	EQUITY
N-HARB TMS ACCOUNT	C0060000	US2103711006	CONSTELLATION ENERGY GROUP INC	497 0000	EQUITY
N-HARB TMS ACCOUNT	C0153660	US1252691001	CF INDUSTRIES HOLDINGS INC	1,322 0000	EQUITY
N-HARB TMS ACCOUNT	U0022350	US9129091081	UNITED STATES STL CORP NEW	7,344 0000	EQUITY
N-HARB TMS ACCOUNT	W0758100	US825261053	WM WRIGLEY JR CO	3,999 0000	EQUITY
N-HDS TMS ACCOUNT	A0232230	US00507V1098	ACTIVISION BLIZZARD INC	898 0059	EQUITY
N-HDS TMS ACCOUNT	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	65,129 0059	EQUITY
N-HDS TMS ACCOUNT	C0060000	US2103711006	CONSTELLATION ENERGY GROUP INC	162 0059	EQUITY
N-HDS TMS ACCOUNT	G0059160	US687104063	GENENTEC INC	612 0059	EQUITY
N-HDS TMS ACCOUNT	U0022350	US9129091081	UNITED STATES STL CORP NEW	2,687 0059	EQUITY
INDEX ARB DESK JF1	B1375230	US0683061099	BARR PHARMACEUTICALS INC	106,491 0000	EQUITY
INDEX ARB DESK JF1	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	20,306 0000	EQUITY
INDEX ARB DESK JF1	C0060000	US2103711006	CONSTELLATION ENERGY GROUP INC	12,804 0000	EQUITY
INDEX ARB DESK JF1	S0065580	US17864291007	SAFECO CORP	110,007 0000	EQUITY
INDEX ARB DESK JF1	U0022350	US9129091081	UNITED STATES STL CORP NEW	125,020 0000	EQUITY
INDEX ARB DESK JF1	W0758100	US825261053	WM WRIGLEY JR CO	82,593 0000	EQUITY
N-BTK TMS ACCOUNT	G0059160	US687104063	GENENTEC INC	134,349 0059	EQUITY
CUSTOMER FLOW-SINGLE STOCK	B1375230	US0683061099	BARR PHARMACEUTICALS INC	140,190 0000	EQUITY
CUSTOMER FLOW-SINGLE STOCK	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	43,749 0000	EQUITY
CUSTOMER FLOW-SINGLE STOCK	G0059160	US687104063	GENENTEC INC	11,397,359 0000	EQUITY
N-CONS	C0153660	US1252691001	CF INDUSTRIES HOLDINGS INC	1,372,864 0000	EQUITY
N-CONS	U0022350	US9129091081	UNITED STATES STL CORP NEW	1,758,815 0000	EQUITY
N-NARC1	C0060000	US2103711006	CONSTELLATION ENERGY GROUP INC	230,423 0000	EQUITY
N-NARC1	U0022350	US9129091081	UNITED STATES STL CORP NEW	25,468 0000	EQUITY
N-FIN	U0041140	CH0024899483	***UBS AG	901 0000	EQUITY
N-BOX	A0232230	US00507V1098	ACTIVISION BLIZZARD INC	133,767 0000	EQUITY
N-SEM	V0057750	US82857W2098	***VODAFONE GROUP PLC	41,914 0000	EQUITY
N-BOO TMS HEDGE ACCOUNT	A0232230	US00507V1098	ACTIVISION BLIZZARD INC	2,508 0480	EQUITY
LB5F N-SEC	C0060000	US2103711006	CONSTELLATION ENERGY GROUP INC	1,990 0059	EQUITY
N-AMMSL3F	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	14,674 0059	EQUITY
N-AMMSL3F	G0059160	US687104063	GENENTEC INC	1,018 0059	EQUITY
N-SMC TMS ACCOUNT	V0057750	US82857W2098	***VODAFONE GROUP PLC	240 0059	EQUITY
LONDON PROGRAM AVG PRICE	A0089970	US070851082	AEROPOSTALE	244,316 0000	EQUITY
LONDON PROGRAM AVG PRICE	C0153660	US1252691001	CF INDUSTRIES HOLDINGS INC	88,237 0000	EQUITY
LONDON PROGRAM AVG PRICE	G0059160	US687104063	GENENTEC INC	2,559 0000	EQUITY
LONDON PROGRAM AVG PRICE	W0267580	US9331701058	WALTER INDUSTRIES INC NEW	8,142,744 0000	EQUITY
BGI AVG PRICE	A0125470	US00751J1064	ADVANCE AUTO PARTS INC	18,536 0000	EQUITY
BGI AVG PRICE	A0169690	US02076X1028	ALPHA NAT JRAL RESOURCES INC	848,742 0000	EQUITY
BGI AVG PRICE	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	2,813 0000	EQUITY
BGI AVG PRICE	C0153660	US1252691001	CF INDUSTRIES HOLDINGS INC	1,561,203 0000	EQUITY
BGI AVG PRICE	M0115390	US6194541079	MOSAC CO	586,966 0000	EQUITY
BGI AVG PRICE	P0123450	US7045491047	PEABODY ENERGY CORPORATION	112,552 0000	EQUITY
BGI AVG PRICE	W6171120	US8766571064	WISCONSIN ENERGY CORP	15,050 0000	EQUITY
PROFUNDS FACILITATION	C0060000	US2103711006	CONSTELLATION ENERGY GROUP INC	40 0000	EQUITY

WORTHLESS SECURITIES	U0041140	CH0024899483	***UBS AG	NEW		662	0000	EQUITY	
PROP TRADING	C0148020	US1508701034	CELANESE CORPORATION	SERIES A		11,818	0000	EQUITY	
PROP TRADING	C0153680	US1252691001	CF INDUSTRIES HOLDINGS INC			3,795	0000	EQUITY	
PROP TRADING	U0022350	US8129091081	UNITED STATES STL CORP NEW			11,249	0000	EQUITY	
PROP TRADING	S0198160	US84265V1052	SOUTHERN COPPER CORPORATION			1,507	0000	EQUITY	
PROGRAM AGENCY TB8	S0198160	US84265V1052	SOUTHERN COPPER CORPORATION			3	0000	EQUITY	
PROGRAM AGENCY DNB	C0148020	US1508701034	CELANESE CORPORATION	SERIES A		100,907	0000	EQUITY	
RISK 19	C0153680	US1252691001	CF INDUSTRIES HOLDINGS INC			11,900	0000	EQUITY	
RISK 19	U0022350	US129091081	UNITED STATES STL CORP NEW			38,523	0000	EQUITY	
RISK 13	D0014160	US23330X1000	DRS TECHNOLOGIES INC			7,183	0000	EQUITY	
RISK 12	A0232230	US05057V1098	ACTIVISION BLIZZARD INC			55,458	0000	EQUITY	
RISK 12	B1375230	US0683061099	BARR PHARMACEUTICALS INC			53,781	0000	EQUITY	
RISK 12	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO			23,380	0000	EQUITY	
RISK 12	C0080000	US2103711006	CONSTELLATION ENERGY GROUP INC			4,226	0000	EQUITY	
RISK 12	C0148020	US1508701034	CELANESE CORPORATION	SERIES A		7,917	0000	EQUITY	
RISK 12	C0153680	US1252691001	CF INDUSTRIES HOLDINGS INC			10,023	0000	EQUITY	
RISK 12	D0014160	US23330X1000	DRS TECHNOLOGIES INC			54,439	0000	EQUITY	
RISK 12	G0059180	US3687104063	GENENTEC INC	COM NEW		35,869	0000	EQUITY	
RISK 12	P0165890	US1764951060	PETROHAWK ENERGY CORPORATION			880	0000	EQUITY	
RISK 12	S0065580	US17864291007	SAFECO CORP			74,673	0000	EQUITY	
RISK 12	S0217980	US82967N1081	SIRIUS XM RADIO INC			536	0000	EQUITY	
RISK 12	U0022350	US8129091081	UNITED STATES STL CORP NEW			23,229	0000	EQUITY	
RISK 11	A0232230	US05057V1098	ACTIVISION BLIZZARD INC			3,530	0000	EQUITY	
RISK 11	B1375230	US0683061099	BARR PHARMACEUTICALS INC			3,564	0000	EQUITY	
RISK 11	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO			1,712	0000	EQUITY	
RISK 11	C0080000	US2103711006	CONSTELLATION ENERGY GROUP INC			408	0000	EQUITY	
RISK 11	C0148020	US1508701034	CELANESE CORPORATION	SERIES A		87	0000	EQUITY	
RISK 11	C0153680	US1252691001	CF INDUSTRIES HOLDINGS INC			939	0000	EQUITY	
RISK 11	P0165890	US1764951060	PETROHAWK ENERGY CORPORATION			19,095	0000	EQUITY	
RISK 11	S0065580	US17864291007	SAFECO CORP			4,942	0000	EQUITY	
RISK 11	S0217980	US82967N1081	SIRIUS XM RADIO INC			22	0000	EQUITY	
RISK 11	U0022350	US8129091081	UNITED STATES STL CORP NEW			1,734	0000	EQUITY	
N-USE	U0022350	US129091081	UNITED STATES STL CORP NEW			502,346	0059	EQUITY	
COR-LBSF	G0059180	US3687104063	GENENTEC INC	COM NEW		28,620	0059	EQUITY	
COR-LBSF	S0217980	US82967N1081	SIRIUS XM RADIO INC			318,250	0059	EQUITY	
COR-LBSF	U0041140	CH0024899483	***UBS AG	NEW		1,632,735	0059	EQUITY	
STRUCTURED FLOW VOL	A0232230	US05057V1098	ACTIVISION BLIZZARD INC			11,976,274	0059	EQUITY	
STRUCTURED FLOW VOL	B1375230	US0683061099	BARR PHARMACEUTICALS INC			500	0059	EQUITY	
STRUCTURED FLOW VOL	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO			526,384	0059	EQUITY	
STRUCTURED FLOW VOL	C0153680	US1252691001	CF INDUSTRIES HOLDINGS INC			601,614	0059	EQUITY	
STRUCTURED FLOW VOL	S0217980	US82967N1081	SIRIUS XM RADIO INC			152,245	0059	EQUITY	
STRUCTURED FLOW VOL	V0057750	US82857V2098	***VODAFONE GROUP PLC	SPONSORED ADR NEW		6,055,420	0059	EQUITY	
N-USL	U0041140	CH0024899483	***UBS AG	NEW		335,656	0059	EQUITY	
N-USM	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A			147,940	0059	EQUITY	
N-USM	C0148020	US1508701034	CELANESE CORPORATION	SERIES A		533,869	0059	EQUITY	
N-USM	S0198160	US84265V1052	SOUTHERN COPPER CORPORATION			353,488	0059	EQUITY	
N-USM	U0041140	CH0024899483	***UBS AG	NEW		3,770,443	0059	EQUITY	
N-USS	S0198160	US84265V1052	SOUTHERN COPPER CORPORATION			67,469	0059	EQUITY	
LBSF VOL AM FLIP ACCT LONG	S0198160	US84265V1052	SOUTHERN COPPER CORPORATION			125,265	0059	EQUITY	
LBSF VOL AM FLIP ACCT LONG	U0041140	CH0024899483	***UBS AG	NEW		5,959,286	0059	EQUITY	
H4C10 LBCCA - HK BUSINESS	U0022350	US129091081	UNITED STATES STL CORP NEW			3,700,255	0187	EQUITY	
T-SU	001806124	GB0005405286	HSBC HOLDINGS PLC	SHR	USD	955,596	0187	EQUITY	
STRUCTURE PRODUCTS	001806124	GB0005405286	HSBC HOLDINGS PLC	SHR	USD	1,735,405	0061	EQUITY	
H-GSP SEASIA STRUC	001806124	GB0005405286	HSBC HOLDINGS PLC	SHR	USD	1,366,154	0061	EQUITY	
H-KIN LBF STK BOOK	001806124	GB0005405286	HSBC HOLDINGS PLC	SHR	USD	102,705,949	0061	EQUITY	
H-KIN LBF STK BOOK	011208550	GB0005405286	HSBC HOLDINGS PLC	ORD	USD	4,760,496	0061	EQUITY	
H-HWT TRADING	001806124	GB0005405286	HSBC HOLDINGS PLC	SHR	USD	669,215	0061	EQUITY	
CB PHARMA TDG	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	32,091	0183	EQUITY	
CB FINANCIALS TDG	1BE272989	BE0933899800	FORTIS BANK SA/NV CNVBND#CASH FRN PERP			1,809,807	0183	CONVERTIBLES	
CB OILS TDG	080474455	DE005552004	DEUTSCHE POST AG	SHR	0.00DEM	62,061	0183	EQUITY	
CAP STR ARB	1BE272989	BE0933899800	FORTIS BANK SA/NV CNVBND#CASH FRN PERP			37,097,762	0183	CONVERTIBLES	
CAP STR ARB	231215688	XS0147484074	FORTIFINLUX SA CNVBND#REGS FRN PERP			3,354,111	0183	CONVERTIBLES	
INTERNATIONAL SMT	1GB432205	TH000294WZ99	THOMSON REUTERS PLC	ORD	GBP	25.00GBF	300,007	0183	EQUITY
EURO RISK ARB	001082742	GB000BJN107	WPP GROUP PLC	ORD	GBP	10.00GBP	453,881	0183	EQUITY
EQUITIES BOOK 1	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	305,632	0183	EQUITY
EQUITIES BOOK 1	011585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	697,549	0183	EQUITY
EQUITIES BOOK 1	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	939,343	0183	EQUITY
EQUITIES BOOK 1	080474455	DE005552004	DEUTSCHE POST AG	SHR	0.00DEM	1,118,186	0183	EQUITY	
EQUITIES BOOK 1	1CE207395	DE000010009	DEUTSCHE POSTBANK AG/SHR		EUR	0.00EUR	907,842	0183	EQUITY
EQUITIES BOOK 1	989576921	DE005937007	MAN AG	SHR	0.00EUR	2,398,912	0183	EQUITY	
BACK	005389119	GB0005622542	MILLENNIUM & COPTHORORD		GBP	30.00GBF	290,104	0183	EQUITY
SECTOR PAIRS - SGR	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	407,509	0183	EQUITY
AUTOS/IND POD 3	011585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	335,451	0183	EQUITY
AUTOS/IND POD 2	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	448,260	0183	EQUITY
CONSUMER POD FRAN	001975416	DK010181759	CARLSBERG A/S	SHR	DKK	20.00DKK	17,359,021	0183	EQUITY
CONSUMERS POD 3	001975416	DK010181759	CARLSBERG A/S	SHR	DKK	20.00DKK	1,952,890	0183	EQUITY
BTB EQUITY CASH	014889174	FR0000130809	SOCIETE GENERALE	SHR	EUR	1.25EUR	606,263	0909	EQUITY
RR TMT	000924522	GB0001625572	CABLE & WIRELESS PLC/ORD		GBP	25.00GBP	1,645,943	0183	EQUITY
RR TMT	015049091	SE0000867925	TELIAONERA AB	SHR	SEK	0.00SEK	813,091	0183	EQUITY
RETINA TRADING 3	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	338,416	0183	EQUITY
RETINA TRADING 4	1T0106537	IT000480729	UNIONDE DI BANCHE IT/ASHR		EUR	2.50EUR	1,159,996	0183	EQUITY
RETINA TRADING 5	989872027	DE0007037129	RWE AG	SHR	0.00EUR	849,121	0183	EQUITY	
DIRECTIONAL 1	000924522	GB0001625572	CABLE & WIRELESS PLC/ORD		GBP	25.00GBP	84,780	0183	EQUITY
SECTOR PAIRS 1	1N0151954	N00010208051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	215,033	0183	EQUITY
SS FINS INS	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	148,150	0183	EQUITY
SS FINS INS	202597215	DE0008032004	COMMERZBANK AG	SHR	EUR	0.00EUR	171,873	0183	EQUITY
TRADING-RETINA	001260509	FR000125486	VINCI SA	SHR	EUR	2.50EUR	799,750	0183	EQUITY
TECH INDICATORS	014904461	CH0025236863	KUEHNE + NAGEL INTERSHR		CHF	1.00CHF	39,460	0183	EQUITY
ANALYST STAT	000924522	GB0001625572	CABLE & WIRELESS PLC/ORD		GBP	25.00GBP	942,140	0183	EQUITY
ANALYST STAT	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	1,595,728	0183	EQUITY
ANALYST STAT	001082742	GB00B0JN107	WPP GROUP PLC	ORD	GBP	10.00GBP	114,273	0183	EQUITY
ANALYST STAT	001260509	FR000125486	VINCI SA	SHR	EUR	2.50EUR	47,739	0183	EQUITY
ANALYST STAT	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	116,890	0183	EQUITY
ANALYST STAT	001975416	DK010181759	CARLSBERG A/S	SHR	DKK	20.00DKK	316,802	0183	EQUITY
ANALYST STAT	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	1,200,468	0183	EQUITY
ANALYST STAT	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	362,311	0183	EQUITY
ANALYST STAT	080474455	DE005552004	DEUTSCHE POST AG	SHR	0.00DEM	125,358	0183	EQUITY	
ANALYST STAT	1GB391146	GB00B0H2PV38	KAZAKHMYS PLC	ORD	GBP	20.00GBP	161,836	0183	EQUITY
ANALYST STAT	1GB432205	TH000294WZ99	THOMSON REUTERS PLC	ORD	GBP	25.00GBF	40,261	0183	EQUITY
ANALYST STAT	1T1101617	IT0003506190	ATLANTIA SPA	SHR	EUR	1.00EUR	726,950	0183	EQUITY
ANALYST STAT	826197215	DE0007236101	SIEMENS AG	SHR	0.00EUR	251,842	0183	EQUITY	
SETINA POOL USA	1US287790	US1508701034	CELANESE CORP	SHR	USD	0.00USD	91,159	0183	EQUITY
ICE	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	533,833	0183	EQUITY
FINANCIALS POD	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	269,821	0183	EQUITY
PHARMASCHEN POD3	1N0151954	N00010208051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	150,583	0183	EQUITY
CHEMICALS HEALTH 1	1N0151954	N00010208051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	391,516	0183	EQUITY
INDSTR/SENG PAIRS	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	326,007	0183	EQUITY
INSURANCE PROP	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	574,404	0183	EQUITY
FCW FINANCIALS M	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	287,202	0183	EQUITY
FCW FINANCIALS M	001477118	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	673,808	0183	EQUITY
FCW FINANCIALS M	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	140,243	0183	EQUITY
MEDIA PROP	1GB432205	TH000294WZ99	THOMSON REUTERS PLC	ORD	GBP	25.00GBF	67,373	0183	EQUITY
ENERGY POD 3	001260509	FR000125486	VINCI SA	SHR	EUR	2.50EUR	1,525,907	0183	EQUITY
ENERGY POD 3	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	1,335,032	0183	EQUITY
OILS PROP BOOK 3	1T259340	IT0004251689	MAIRE TECNIMONT SPA	SHR	NPV	EUR	704,327	0183	EQUITY
QUANT HP 8	000911580	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	12,824	0183	EQUITY
QUANT HP 8	001477118	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	63,956	0183	EQUITY
QUANT HP 8	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	55,275	0183	EQUITY
QUANT HP 8	1GB432205	TH000294WZ99	THOMSON REUTERS PLC	ORD	GBP	25.00GBF	2,355	0183	EQUITY
QUANT HP 8	999563919	GB00B6776081	PEARSON PLC	ORD	GBP	25.00GBP	30,085	0183	EQUITY
QUANT QT 2	001082742	GB00B0JN107	WPP GROUP PLC	ORD	GBP	10.00GBP	148,168	0183	EQUITY
QUANT QT 2	001260509	FR000125486	VINCI SA	SHR	EUR	2.50EUR	81,840	0183	EQUITY
QUANT QT 2	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	124,515	0183	EQUITY
QUANT QT 2	001477118	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	66,754	0183	EQUITY
QUANT QT 2	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD	0			

QUANT QT 5	012348728	IT0001207098	ACEA SPA	SHR	EUR	5.16EUR	84,553	0183	EQUITY
EVENT EARNINGS EU	001260509	FR0000125486	VINCI SA	SHR	EUR	2.50EUR	56,232	0183	EQUITY
EVENT EARNINGS EU	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	10,346	0183	EQUITY
EVENT EARNINGS EU	002092153	CH00024899483	UBS AG	SHR	CHF	0.10CHF	13,777	0183	EQUITY
EVENT EARNINGS EU	012914768	IT0001347308	BUZZI UNICEM SPA	SHR	EUR	0.60EUR	50,946	0183	EQUITY
EVENT EARNINGS EU	015049901	SE0000687925	TELIA SONERA AB	SHR	SEK	0.00SEK	67,774	0183	EQUITY
EVENT EARNINGS EU	1CH758024	CH0027752242	PETROPLUS HOLDINGS ASHR		CHF	8.18CHF	22,803	0183	EQUITY
EVENT EARNINGS EU	1IT089537	IT0003487029	UNIONE DI BANCHE ITASHR		EUR	2.50EUR	3,865	0183	EQUITY
EVENT EARNINGS EU	657401014	DE0005810055	DEUTSCHE BOERSE AG	SHR	EUR	0.00EUR	47,157	0183	EQUITY
EVENT EARNINGS EU	996547758	IT0003132476	ENI SPA	SHR	EUR	1.00EUR	47,024	0183	EQUITY
QUANTITATIVE EQ 0	1GB391146	GB00060H2PV38	KAZAKHIMYS PLC	ORD	GBP	20.00GBP	94,698	0183	EQUITY
QUANTITATIVE EQ 1	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	910,194	0183	EQUITY
INVEST SYS EUR	1US287790	US1508701034	CELANESE CORP	SHR	USD	0.00USD	12,021	0183	EQUITY
ANALYST MOMENTUM I	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	48,724	0183	EQUITY
TACTICAL TRDG S6	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	196,880	0183	EQUITY
TACTICAL TRDG S6	001082742	GB0006JBN107	WPP GROUP PLC	ORD	GBP	10.00GBP	502,807	0183	EQUITY
TACTICAL TRDG S6	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	693,007	0183	EQUITY
TACTICAL TRDG S6	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	701,714	0183	EQUITY
TACTICAL TRDG S6	1GB432205	GB00629MWZ29	THOMSON REUTERS PLC	ORD	GBP	25.00GBP	29,948	0183	EQUITY
TACTICAL TRDG S6	999563919	GB0006776081	PEARSON PLC	ORD	GBP	25.00GBP	651,839	0183	EQUITY
ACTIVE RISK	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	277,731	0183	EQUITY
ACTIVE RISK	1IT089537	IT0003487029	UNIONE DI BANCHE ITASHR		EUR	2.50EUR	9,269	0183	EQUITY
ACTIVE RISK	996547758	IT0003132476	ENI SPA	SHR	EUR	1.00EUR	1,577,926	0183	EQUITY
EUROPEAN FACTORIAL	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	1,310,879	0183	EQUITY
SHORT TERM MOMENTU	003481314	GB00628KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	170,576	0183	EQUITY
EVENT MOMENTUM-PQS	003481314	GB00628KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	3,360	0183	EQUITY
EVENT MOMENTUM-PQS	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	12,978	0183	EQUITY
EVENT MOMENTUM-PQS	1GB391146	GB00060H2PV38	KAZAKHIMYS PLC	ORD	GBP	20.00GBP	14,967	0183	EQUITY
EVENT DIVIDEND	996547758	IT0003132476	ENI SPA	SHR	EUR	1.00EUR	215,943	0183	EQUITY
EVENT MOMENTUM II	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	1,865	0183	EQUITY
EVENT MOMENTUM II	1CH758024	CH0027752242	PETROPLUS HOLDINGS ASHR		CHF	8.18CHF	6,279	0183	EQUITY
INTRADAY CLOSE REV	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	217,415	0183	EQUITY
INTRADAY CLOSE REV	657401014	DE0005810055	DEUTSCHE BOERSE AG	SHR	EUR	0.00EUR	107,020	0183	EQUITY
INTRADAY CLOSE REV	996547758	IT0003132476	ENI SPA	SHR	EUR	1.00EUR	294,060	0183	EQUITY
QDS STOCK POS D	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	10,711	0183	EQUITY
QDS STOCK POS D	001082742	GB006JBN107	WPP GROUP PLC	ORD	GBP	10.00GBP	342,819	0183	EQUITY
QDS STOCK POS D	001260509	FR0000125486	VINCI SA	SHR	EUR	2.50EUR	314,162	0183	EQUITY
QDS STOCK POS D	001455523	GB0006776081	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	113,165	0183	EQUITY
QDS STOCK POS D	001701184	SE000108656	ERICSSON B	SHR	SEK	0.00SEK	597,113	0183	EQUITY
QDS STOCK POS D	002092153	CH00024899483	UBS AG	SHR	CHF	0.10CHF	227,271	0183	EQUITY
QDS STOCK POS D	003481314	GB00628KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	39,751	0183	EQUITY
QDS STOCK POS D	080474455	DE0005552004	DEUTSCHE POST AG	SHR		0.00DEM	159,260	0183	EQUITY
QDS STOCK POS D	1CH758024	CH0027752242	PETROPLUS HOLDINGS ASHR		CHF	8.18CHF	13,185	0183	EQUITY
QDS STOCK POS D	1DE207395	DE0008001009	DEUTSCHE POSTBANK AGSHR		EUR	0.00EUR	112,963	0183	EQUITY
QDS STOCK POS D	1GB391146	GB00060H2PV38	KAZAKHIMYS PLC	ORD	GBP	20.00GBP	174,126	0183	EQUITY
QDS STOCK POS D	202507215	DE0008032004	COMMERZBANK AG	SHR	EUR	0.00EUR	41,718	0183	EQUITY
QDS STOCK POS D	657401014	DE0005810055	DEUTSCHE BOERSE AG	SHR	EUR	0.00EUR	117,809	0183	EQUITY
QDS STOCK POS D	951753658	CH0024899483	UBS AG	SHR	CHF	0.10EUR	47,597	0183	EQUITY
QDS STOCK POS D	996547758	IT0003132476	ENI SPA	SHR	EUR	1.00EUR	334,719	0183	EQUITY
QDS STOCK POS D	999563919	GB0006776081	PEARSON PLC	ORD	GBP	25.00GBP	117,974	0183	EQUITY
AUTO EXECUTION WOR	000655594	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	592	0183	EQUITY
AUTO EXECUTION WOR	001701184	SE000108656	ERICSSON B	SHR	SEK	0.00SEK	326	0183	EQUITY
AUTO EXECUTION WOR	1GB432205	GB00629MWZ29	THOMSON REUTERS PLC	ORD	GBP	25.00GBP	23	0183	EQUITY
PROPRIETARY RISK 3	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	288,873	0183	EQUITY
PROPRIETARY RISK 3	1GB391146	GB00060H2PV38	KAZAKHIMYS PLC	ORD	GBP	20.00GBP	424,470	0183	EQUITY
PROPRIETARY RISK A	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	2,175,320	0183	EQUITY
PROPRIETARY RISK A	996547758	IT0003132476	ENI SPA	SHR	EUR	1.00EUR	747,496	0183	EQUITY
INDEX CHANGES 9	002495802	CH0025751329	LOGITECH INTERNATIONALSHR		CHF	0.25CHF	93,846	0183	EQUITY
PROPRIETARY RISK	996547758	IT0003132476	ENI SPA	SHR	EUR	1.00EUR	582,487	0183	EQUITY
AMM DOT LBIE	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	2,185,276	0183	EQUITY
AMM DOT LBIE	001251875	CH0012255144	SWATCH GROUP AG/THE SHR		NPV	CHF	37,782	0183	EQUITY
AMM DOT LBIE	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	684,746	0183	EQUITY
AMM DOT LBIE	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	5,687,987	0183	EQUITY
AMM DOT LBIE	001701184	SE000108656	ERICSSON B	SHR	SEK	0.00SEK	1,172,283	0183	EQUITY
AMM DOT LBIE	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	570,552	0183	EQUITY
AMM DOT LBIE	001978573	FR0000120271	TOTAL SA	SHR	EUR	2.50EUR	1,831,073	0183	EQUITY
AMM DOT LBIE	002104495	CH0012214059	HOLCIM LTD	SHR	CHF	2.00CHF	714,306	0183	EQUITY
AMM DOT LBIE	002489448	GB0008995292	ASTRAZENECA PLC	ORD	USD	0.25GBP	2,810,380	0183	EQUITY
AMM DOT LBIE	002495802	CH0025751329	LOGITECH INTERNATIONALSHR		CHF	0.25CHF	15,799	0183	EQUITY
AMM DOT LBIE	003481314	GB00628KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	65,823	0183	EQUITY
AMM DOT LBIE	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	541,300	0183	EQUITY
AMM DOT LBIE	006632145	GB0008762899	BG GROUP PLC	ORD	GBP	10.00GBP	8,262,817	0183	EQUITY
AMM DOT LBIE	001585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	529,172	0183	EQUITY
AMM DOT LBIE	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	13,049,296	0183	EQUITY
AMM DOT LBIE	080474455	DE0005552004	DEUTSCHE POST AG	SHR		0.00DEM	442,361	0183	EQUITY
AMM DOT LBIE	1CH758024	CH0027752242	PETROPLUS HOLDINGS ASHR		CHF	8.18CHF	102,018	0183	EQUITY
AMM DOT LBIE	1DE207395	DE0008001009	DEUTSCHE POSTBANK AGSHR		EUR	0.00EUR	679,261	0183	EQUITY
AMM DOT LBIE	1GB391146	GB00060H2PV38	KAZAKHIMYS PLC	ORD	GBP	20.00GBP	623,885	0183	EQUITY
AMM DOT LBIE	1IT089537	IT0003487029	UNIONE DI BANCHE ITASHR		EUR	2.50EUR	739,291	0183	EQUITY
AMM DOT LBIE	1N0151954	NO0010208051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	270,834	0183	EQUITY
AMM DOT LBIE	202507215	DE0008032004	COMMERZBANK AG	SHR	EUR	0.00EUR	2,113,482	0183	EQUITY
AMM DOT LBIE	251525217	DE0005140008	DEUTSCHE BANK AG	SHR	EUR	0.00EUR	3,551,157	0183	EQUITY
AMM DOT LBIE	657401014	DE0005810055	DEUTSCHE BOERSE AG	SHR	EUR	0.00EUR	377,838	0183	EQUITY
AMM DOT LBIE	659728562	CH0038863350	NESTLE SA	SHR	CHF	0.10CHF	178,363	0183	EQUITY
AMM DOT LBIE	989578921	DE0005937007	MAN AG	SHR		0.00EUR	334,439	0183	EQUITY
AMM DOT LBIE	996547758	IT0003132476	ENI SPA	SHR	EUR	1.00EUR	1,499,038	0183	EQUITY
AMM DOT LBIE	999062910	DE0005151005	BASF SE	SHR	EUR	0.00EUR	21,811	0183	EQUITY
DELTA 1 ARB LBIE	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	3	0183	EQUITY
DELTA 1 INDEX BOOK	001271763	FR0000054900	SOCIETE TELEVISION FSHR		EUR	0.20EUR	1,169,281	0061	EQUITY
DELTA 1 INDEX BOOK	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	3,414,098	0061	EQUITY
DELTA 1 INDEX BOOK	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	477,182	0061	EQUITY
DELTA 1 INDEX BOOK	002495802	CH0025751329	LOGITECH INTERNATIONALSHR		CHF	0.25CHF	6,365,490	0061	EQUITY
DELTA 1 INDEX BOOK	080474455	DE0005552004	DEUTSCHE POST AG	SHR		0.00DEM	5,806,832	0061	EQUITY
DELTA 1 INDEX BOOK	1N0151954	NO0010208051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	338,154	0061	EQUITY
DELTA 1 INDEX BOOK	251525217	DE0005140008	DEUTSCHE BANK AG	SHR	EUR	0.00EUR	8,145,556	0061	EQUITY
DELTA 1 INDEX BOOK	989872027	DE0007037129	RWE AG	SHR	EUR	0.00EUR	12,175,891	0061	EQUITY
DELTA 1 INDEX BOOK	996547758	IT0003132476	ENI SPA	SHR	EUR	1.00EUR	412,359	0061	EQUITY
DELTA 1 INDEX BOOK	999062910	DE0005151005	BASF SE	SHR	EUR	0.00EUR	64,151	0061	EQUITY
DELTA 1 INDEX ARB	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	8,153,909	0183	EQUITY
DELTA 1 INDEX ARB	999563919	GB0006776081	PEARSON PLC	ORD	GBP	25.00GBP	1,684,787	0183	EQUITY
L-BCFRONT	002104495	CH0012214059	HOLCIM LTD	SHR	CHF	2.00CHF	3,266,811	0183	EQUITY
L-FINFRONT	657401014	DE0005810055	DEUTSCHE BOERSE AG	SHR	EUR	0.00EUR	55,146,305	0183	EQUITY
BANK SECTOR	202507215	DE0008032004	COMMERZBANK AG	SHR	EUR	0.00EUR	5,058,477	0061	EQUITY
NON CYC.CAL	1IT101617	IT0003508190	ATLANTIA SPA	SHR	EUR	1.00EUR	18,268,292	0061	EQUITY
ENERGYUTILITIES	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	114,902	0061	EQUITY
ENERGYUTILITIES	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	1,140,251	0061	EQUITY
ENERGYUTILITIES	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	338,556	0183	EQUITY
ENERGYUTILITIES	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	543,786	0183	EQUITY
PHARMACHEMICAL	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	102,238	0061	EQUITY
PHARMACHEMICAL	005748625	DE0007257503	METRO AG	SHR	EUR	0.00EUR	3,386	0061	EQUITY
FINANCEINSURANCE	657401014	DE0005810055	DEUTSCHE BOERSE AG	SHR	EUR	0.00EUR	404,172	0061	EQUITY
TECHNOLOGY SECTOR	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	23,036,849	0061	EQUITY
TECHNOLOGY SECTOR	001701184	SE000108656	ERICSSON B	SHR	SEK	0.00SEK	328,261	0183	EQUITY
VLD SECTOR BSKTS	251525217	DE0005140008	DEUTSCHE BANK AG	SHR	EUR	0.00EUR	2,085,787	0061	EQUITY
L-CG_FRONT	011585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	13,948,812	0183	EQUITY
L-CG_FRONT	989578921	DE0005937007	MAN AG	SHR		0.00EUR	16,704,439	0183	EQUITY
L-TEK_FRONT	001701184	SE000108656	ERICSSON B	SHR	SEK	0.00SEK	113,172	0183	EQUITY
L-TEL_FRONT	000924522								

L-FRM_FRONT 002488494 GB0009895292 ASTRAZENECA PLC ORD USD 0.25GBP 2,916,617 0183 EQUITY
L-FRM_FRONT 005232384 CH0012005267 NOVARTIS AG SHR CHF 0.50CHF 237,861 0183 EQUITY
L-FRM_FRONT 999092910 BASF SE SHR EUR 0.00EUR 185,018 0183 EQUITY
L-RET_FRONT 005748625 DE0007257503 METRO AG SHR 0.00EUR 4,581,390 0183 EQUITY
L-LND_FRONT 090474455 DE0005552004 DEUTSCHE POST AG SHR 0.00DEM 16,067,630 0183 EQUITY
L-LND_FRONT 11T101617 IT0003506190 ATLANTIA SPA SHR EUR 1.00EUR 22,081,631 0183 EQUITY
L-CYN_FRONT 001455523 FR0000121261 MICHELIN (CGDE)-B SHR EUR 2.00EUR 4,450,128 0183 EQUITY
L-ERG_FRONT 001978573 FR0000120271 TOTAL SA SHR EUR 2.50EUR 7,855,822 0183 EQUITY
L-ERG_FRONT 013151154 EN00128367 ENEL SPA SHR EUR 1.00EUR 7,716,770 0183 EQUITY
L-ERG_FRONT 998672027 DE0007037129 RWE AG SHR 0.00EUR 17,902,831 0183 EQUITY
VOL COR EUCLID 251525217 DE0005140008 DEUTSCHE BANK AG SHR EUR 0.00EUR 130,459 0183 EQUITY
EXOTICS INDEX VOL 001978573 FR0000120271 TOTAL SA SHR EUR 2.50EUR 234,376 0061 EQUITY
WLD DISPERSION 996547758 IT0003132476 ENI SPA SHR EUR 1.00EUR 73,522 0061 EQUITY
L-EXALBIE 003481314 GB00028KQ186 MAN GROUP PLC ORD USD 0.03GBP 61,719 0183 EQUITY
CONVERT STRIPPING 001109580 CH0012138605 ADECCO SA SHR CHF 1.00CHF 163,033 0061 EQUITY
CONVERT STRIPPING 002104495 CH0012214059 HOLCIM LTD SHR CHF 2.00CHF 291,441 0061 EQUITY
CONVERT STRIPPING 002395150 FR0000031122 AIR FRANCE-KLM SHR EUR 8.50EUR 251,871 0061 EQUITY
CONVERT STRIPPING 007130875 FR0000133308 FRANCE TELECOM SA SHR EUR 4.00EUR 6,791,788 0061 EQUITY
CONVERT STRIPPING 826197215 DE0007236101 SIEMENS AG SHR 0.00EUR 115,422,431 0061 EQUITY
GBP/ITL XSP STOCK 002488494 GB0009895292 ASTRAZENECA PLC ORD USD 0.25GBP 5,100,773 0183 EQUITY
DIVIDENC STRATEGY 001701184 SE0000108956 ERICSSON B SHR SEK 0.00SEK 196 0061 EQUITY
DIVIDENC STRATEGY 007130875 FR0000133308 FRANCE TELECOM SA SHR EUR 4.00EUR 321,524 0061 EQUITY
DIVIDENC STRATEGY 826197215 DE0007236101 SIEMENS AG SHR 0.00EUR 28,659,804 0061 EQUITY
DIVIDENC STRATEGY 998672027 DE0007037129 RWE AG SHR 0.00EUR 1,968,572 0061 EQUITY
DIVIDENC STRATEGY 996547758 IT0003132476 ENI SPA SHR EUR 1.00EUR 719,222 0061 EQUITY
DIVD STR 000924522 GB0001625572 CABLE & WIRELESS PLC ORD GBP 25.00GBP 949,906 0183 EQUITY
RELATIVE VALUE 10E207395 DE0000001009 DEUTSCHE POSTBANK AG SHSR EUR 0.00EUR 556,467 0061 EQUITY
STOCK INDEX PAIRS 021026364 GB0031411001 XSTRATA P.C ORD USD 0.50GBP 2,839,781 0183 EQUITY
GLOBAL INDEX 657401014 DE0005810055 DEUTSCHE BOERSE AG SHR EUR 0.00EUR 273,365 0061 EQUITY
GLOBAL INDEX 000924522 GB0001625572 CABLE & WIRELESS PLC ORD GBP 25.00GBP 1,271 0183 EQUITY
STRUCTURED LBIE 001477116 GB0007547838 ROYAL BANK OF SCOTLAORD GBP 25.00GBP 5,628 0183 EQUITY
STRUCTURED LBIE 826197215 DE0007236101 SIEMENS AG SHR 0.00EUR 4,196 0183 EQUITY
STRUCTURED LBIE 999092910 DE0005151005 BASF SE SHR EUR 0.00EUR 25,196 0183 EQUITY
L-ID1LBF 080474455 DE0005552004 DEUTSCHE POST AG SHR 0.00DEM 822,692 0061 EQUITY
L-ID1LBF 826197215 DE0007236101 SIEMENS AG SHR 0.00EUR 998,461 0061 EQUITY
L-TR1LBF 999092910 DE0005151005 BASF SE SHR EUR 0.00EUR 4,640 0061 EQUITY
L-BK1LBF 001477116 GB0007547838 ROYAL BANK OF SCOTLAORD GBP 25.00GBP 3,300,163 0061 EQUITY
L-TK1LBF 001701184 SE0000108956 ERICSSON B SHR SEK 0.00SEK 287 0061 EQUITY
L-TL1LBF 015049901 SE0000667925 TELIASONERA AB SHR SEK 0.00SEK 5,088,622 0061 EQUITY
L-BK1LBIE 001477116 GB0007547838 ROYAL BANK OF SCOTLAORD GBP 25.00GBP 1,534,038 0183 EQUITY
VOL DK IND HDGE 001260509 FR0000125486 VINCI SA SHR EUR 2.50EUR 18,173,189 0061 EQUITY
RELATIVE VALUE 002092153 CH0024899483 UBS AG SHR CHF 0.10CHF 2,529,680 0061 EQUITY
RELATIVE VALUE 251525217 DE0005140008 DEUTSCHE BANK AG SHR EUR 0.00EUR 1,623,649 0061 EQUITY
RELATIVE VALUE 659728562 US3887104063 GENENTEC INC SHR CHF 0.10CHF 851,798 0061 EQUITY
RELATIVE VALUE 999092910 DE0005151005 BASF SE SHR EUR 0.00EUR 3,384 0061 EQUITY
L-EXALBF 002092153 CH0024899483 UBS AG SHR CHF 0.10CHF 43,605,102 0061 EQUITY
HFR LBF 001260509 FR0000125486 VINCI SA SHR EUR 2.50EUR 22,790 0061 EQUITY
HFR LBF 001477116 GB0007547838 ROYAL BANK OF SCOTLAORD GBP 25.00GBP 109,548 0061 EQUITY
HFR LBF 002092153 CH0024899483 UBS AG SHR CHF 0.10CHF 110,277 0061 EQUITY
HFR LBF 006632145 GB0003762899 BSG GROUP PLC ORD GBP 10.00GBP 17,969 0061 EQUITY
HFR LBF 011585577 CH0012221716 ABB LTD SHR CHF 2.02CHF 45,503 0061 EQUITY
HFR LBF 013151154 IT0003128367 ENEL SPA SHR EUR 1.00EUR 91,480 0061 EQUITY
HFR LBF 021026364 GB0031411001 XSTRATA P.C ORD USD 0.50GBP 187,621 0061 EQUITY
HFR LBF 368710406 US3887104063 GENENTEC INC SHR USD 0.02USD 28,972 0061 EQUITY
LBF CERT 001109580 CH0012138605 ADECCO SA SHR CHF 1.00CHF 4,878 0061 EQUITY
LBF CERT 001260509 FR0000125486 VINCI SA SHR EUR 2.50EUR 79,030 0061 EQUITY
LBF CERT 001271763 FR0000054900 SOCIETE TELEVISION FSHR EUR 0.20EUR 1,507 0061 EQUITY
LBF CERT 001831723 AT0000743059 OMV AG SHR EUR 0.00EUR 179,903 0061 EQUITY
LBF CERT 002092153 CH0024899483 UBS AG SHR CHF 0.10CHF 256,706 0061 EQUITY
LBF CERT 002104495 CH0012214059 HOLCIM LTD SHR CHF 2.00CHF 90,104 0061 EQUITY
LBF CERT 003071917 US0015471081 AK STEEL HOLDING CORP EUR 5.16EUR 64,855 0061 EQUITY
LBF CERT 012348728 CH001207098 ACEA SPA SHR EUR 5.16EUR 29,473 0061 EQUITY
LBF CERT 013151154 IT0003128367 ENEL SPA SHR EUR 1.00EUR 200,316 0061 EQUITY
LBF CERT 015049901 SE0000667925 TELIASONERA AB SHR SEK 0.00SEK 797,654 0061 EQUITY
LBF CERT 11T101617 IT0003506190 ATLANTIA SPA SHR EUR 1.00EUR 28,482 0061 EQUITY
LBF CERT 11N0151954 NO0010208051 YARA INTERNATIONAL ASHR NOK 1.70NOK 7,719 0061 EQUITY
LBF CERT 251525217 DE0005140008 DEUTSCHE BANK AG SHR EUR 0.00EUR 71,995 0061 EQUITY
LBF CERT 368710406 US3887104063 GENENTEC INC SHR USD 0.02USD 59,456 0061 EQUITY
LBF CERT 657401014 DE0005810055 DEUTSCHE BOERSE AG SHR EUR 0.00EUR 62,295 0061 EQUITY
LBF CERT 659728562 CH003886350 NESTLE SA SHR CHF 0.10CHF 643,211 0061 EQUITY
LBF CERT 903377101 US129091081 UNITED STATES STEEL SHR USD 1.00USD 29,488 0061 EQUITY
LBF CERT 999576921 DE0005937007 MAN AG SHR 0.00EUR 470,311 0061 EQUITY
SWP BKT STK JV001 999092910 DE0005151005 BASF SE SHR EUR 0.00EUR 3,949 0061 EQUITY
SWP BKT STK JV001 000911590 GB00028KQ186 MAN GROUP PLC ORD USD 0.03GBP 1,784,100 0183 EQUITY
SWP BKT STK JV001 001082742 GB0006JUN107 WPP GROUP PLC ORD GBP 10.00GBP 1,385,555 0183 EQUITY
SWP BKT STK JV001 001477116 GB0007547838 ROYAL BANK OF SCOTLAORD GBP 25.00GBP 370,612 0183 EQUITY
SWP BKT STK JV001 002488494 GB0009895292 ASTRAZENECA PLC ORD USD 0.25GBP 3,905,421 0183 EQUITY
SWP BKT STK JV001 003481314 GB00028KQ186 MAN GROUP PLC ORD USD 0.03GBP 19,042 0183 EQUITY
SWP BKT STK JV001 006632145 GB0003762899 BSG GROUP PLC ORD GBP 10.00GBP 248,740 0183 EQUITY
SWP BKT STK JV001 021026364 GB0031411001 XSTRATA P.C ORD USD 0.50GBP 493,748 0183 EQUITY
SWP BKT STK JV001 16B432205 GB0029MWC299 THOMSON REUTERS PLC ORD GBP 25.00GBP 1,211 0183 EQUITY
SWP BKT STK JV001 999563919 GB0006776081 PEARSON PLC ORD GBP 25.00GBP 123,909 0183 EQUITY
EXOTICS 001260509 FR0000125486 VINCI SA SHR EUR 2.50EUR 20,383 0061 EQUITY
EXOTICS 001271763 FR0000054900 SOCIETE TELEVISION FSHR EUR 0.20EUR 135 0061 EQUITY
EXOTICS 001831723 AT0000743059 OMV AG SHR EUR 0.00EUR 5,965 0061 EQUITY
EXOTICS 002092153 CH0024899483 UBS AG SHR CHF 0.10CHF 580,910 0061 EQUITY
EXOTICS 002104495 CH0012214059 HOLCIM LTD SHR CHF 2.00CHF 18,291 0061 EQUITY
EXOTICS 003071917 US0015471081 AK STEEL HOLDING CORP EUR 5.16EUR 12,222 0061 EQUITY
EXOTICS 011585577 CH0012221716 ABB LTD SHR CHF 2.02CHF 14,919 0061 EQUITY
EXOTICS 012348728 CH001207098 ACEA SPA SHR EUR 5.16EUR 12,745 0061 EQUITY
EXOTICS 013151154 IT0003128367 ENEL SPA SHR EUR 1.00EUR 821,968 0061 EQUITY
EXOTICS 090474455 DE0005552004 DEUTSCHE POST AG SHR 0.00DEM 454,915 0061 EQUITY
EXOTICS 110122108 US110221083 BRISTOL MYERS SQUIBB CO EUR 1.00EUR 4 0061 EQUITY
EXOTICS 11T101617 IT0003506190 ATLANTIA SPA SHR EUR 1.00EUR 412,069 0061 EQUITY
EXOTICS 11N0151954 NO0010208051 YARA INTERNATIONAL ASHR NOK 1.70NOK 245 0061 EQUITY
EXOTICS 251525217 DE0005140008 DEUTSCHE BANK AG SHR EUR 0.00EUR 572,762 0061 EQUITY
EXOTICS 657401014 DE0005810055 DEUTSCHE BOERSE AG SHR EUR 0.00EUR 5,663 0061 EQUITY
EXOTICS 826197215 DE0007236101 SIEMENS AG SHR 0.00EUR 7,356 0061 EQUITY
EXOTICS 999576921 DE0005937007 MAN AG SHR 0.00EUR 551,396 0061 EQUITY
EXOTICS 999092910 DE0005151005 BASF SE SHR EUR 0.00EUR 5,181 0061 EQUITY
GBP/ITL EXO STOCK 001082742 GB0006JUN107 WPP GROUP PLC ORD GBP 10.00GBP 28,249 0183 EQUITY
GBP/ITL EXO STOCK 001477116 GB0007547838 ROYAL BANK OF SCOTLAORD GBP 25.00GBP 587,778 0183 EQUITY
GBP/ITL EXO STOCK 002488494 GB0009895292 ASTRAZENECA PLC ORD USD 0.25GBP 86,215 0183 EQUITY
GBP/ITL EXO STOCK 003481314 GB00028KQ186 MAN GROUP PLC ORD USD 0.03GBP 5,538 0183 EQUITY
GBP/ITL EXO STOCK 006632145 GB0003762899 BSG GROUP PLC ORD GBP 10.00GBP 51,154 0183 EQUITY
GBP/ITL EXO STOCK 021026364 GB0031411001 XSTRATA P.C ORD USD 0.50GBP 138,974 0183 EQUITY
GBP/ITL EXO STOCK 16B432205 GB0029MWC299 THOMSON REUTERS PLC ORD GBP 25.00GBP 84 0183 EQUITY
GBP/ITL EXO STOCK 999563919 GB0006776081 PEARSON PLC ORD GBP 25.00GBP 38,778 0183 EQUITY
EXOTICS SECTOR 001260509 FR0000125486 VINCI SA SHR EUR 1.00EUR 3 0061 EQUITY
L-SWALBIE 000911590 GB00028KQ186 MAN GROUP PLC ORD USD 0.03GBP 6,889 0183 EQUITY
L-SWALBIE 001477116 GB0007547838 ROYAL BANK OF SCOTLAORD GBP 25.00GBP 37,608 0183 EQUITY
L-SWALBIE 002488494 GB0009895292 ASTRAZENECA PLC ORD USD 0.25GBP 13,134 0183 EQUITY
L-SWALBF 001109580 CH0012138605 ADECCO SA SHR CHF 1.00CHF 423,357 0061 EQUITY
L-SWALBF 001260509 FR0000125486 VINCI SA SHR EUR 2.50EUR 15,395 0061 EQUITY
L-SWALBF 002092153 CH0024899483 UBS AG SHR CHF 0.10CHF 314,029 0061 EQUITY
L-SWALBF 002104495 CH0012214059 HOLCIM LTD SHR CHF 2.00CHF 534,703 0061 EQUITY
L-SWALBF 002495802 CH0025751329 LOGITECH INTERNATIONALSHR CHF 0.25CHF 438,190 0061 EQUITY
L-SWALBF 003662285 CH0012549785 SONOVA HOLDING AG SHR CHF 0.05CHF 827,253 0061 EQUITY
L-SWALBF 011423514 FR0000120271 TOTAL SA SHR EUR 2.50EUR 17,229 0061 EQUITY
L-SWALBF 011585577 CH0012221716 ABB LTD SHR CHF 2.02CHF 2,974,482 0061 EQUITY
L-SWALBF 013151154 IT0003128367 ENEL SPA SHR EUR 1.00EUR 13,806 0061 EQUITY
L-SWALBF 015049901 SE0000667925 TELIASONERA AB SHR SEK 0.00SEK 130,170 0061 EQUITY
L-SWALBF 1CH758024 CH0027752242 PETROPLUS HOLDINGS ASHR CHF 8.18CHF 647,954 0061 EQUITY
L-SWALBF 659728562 CH003886350 NESTLE SA SHR CHF 0.10CHF 234,161 0061 EQUITY
L-SWALBF 826197215 DE0007236101 SIEMENS AG SHR 0.00EUR 3,081 0061 EQUITY
L-EXRLBIE 001477116 GB0007547838 ROYAL BANK OF SCOTLAORD GBP 25.00GBP 1,425,093 0183 EQUITY
L-EXRLBIE 021026364 GB0031411001 XSTRATA P.C ORD USD 0.50GBP 893,859 0183 EQUITY

L-EMELBF	002495802	CH0025751329	LOGITECH INTERNATIONSHR	CHF	0.25CHF	1,735	0061	EQUITY
L-EMELBF	003662285	CH0012549795	SONOVA HOLDING AG SHR	CHF	0.05CHF	3,151	0061	EQUITY
L-EMELBF	013151154	IT0003128367	ENEL SPA SHR	EUR	1.00EUR	314,871	0061	EQUITY
L-EMELBF	015049001	SE000067925	TELIAISONERA AB SHR	SEK	0.00SEK	317,362	0061	EQUITY
L-EMELBF	110122108	US1101221083	BRISTOL MYERS SQUIBB CO	USD	0.00USD	1,810	0061	EQUITY
L-EMELBF	1US143373	US49460W2089	KINETIC CONCEPTS INC	USD	0.00USD	52	0061	EQUITY
L-EMELBF	368710406	US3687104063	GENENTEC INC SHR	USD	0.02USD	5,846	0061	EQUITY
L-EMELBF	826197215	DE0007238101	SIEMENS AG SHR	EUR	0.00EUR	10,558	0061	EQUITY
L-EMELBF	999092810	CH0038863350	NESTLE SA SHR	CHF	0.10CHF	2,528	0061	EQUITY
L-EMHLBF	011585577	CH0012221716	ABB LTD SHR	CHF	2.02CHF	10,962	0061	EQUITY
L-EMHLBF	059165100	US2103711006	CONSTELLATION ENERGY	USD	0.00USD	1,516	0061	EQUITY
L-EMELBIE	002468494	GB000895292	ASTRAZENECA PLC ORD	USD	0.25GBP	584,812	0183	EQUITY
L-EMELBIE	006632145	GB0008762899	BG GROUP PLC ORD	GBP	10.00GBP	204,910	0183	EQUITY
L-EXLBF	001260509	FR0000125486	VINCI SA SHR	EUR	2.50EUR	353,890	0061	EQUITY
L-EXLBF	001831723	AT0000743059	OMV AG SHR	EUR	0.00EUR	84,787	0061	EQUITY
L-EXLBF	002092153	CH0024899483	UBS AG SHR	CHF	0.10CHF	22,321,791	0061	EQUITY
L-EXLBF	002104495	CH0012214059	HOLCIM LTD SHR	CHF	2.00CHF	4,219,416	0061	EQUITY
L-EXLBF	002495802	CH0025751329	LOGITECH INTERNATIONSHR	CHF	0.25CHF	605,073	0061	EQUITY
L-EXLBF	011585577	CH0012221716	ABB LTD SHR	CHF	2.02CHF	2,895,487	0061	EQUITY
L-EXLBF	013151154	IT0003128367	ENEL SPA SHR	EUR	1.00EUR	360,166	0061	EQUITY
L-EXLBF	014994481	CH0025238983	KUEHNLE + NAGEL INTERSHR	CHF	1.00CHF	2,216,810	0061	EQUITY
L-EXLBF	080474455	DE0005552004	DEUTSCHE POST AG SHR	DEM	0.00DEM	23,798	0061	EQUITY
L-EXLBF	1CH758024	CH0027752242	PETROPLUS HOLDINGS ASHR	CHF	8.18CHF	961,017	0061	EQUITY
L-EXLBF	1DE207395	DE0008001009	DEUTSCHE POSTBANK AGSHR	EUR	0.00EUR	11,747	0061	EQUITY
L-EXLBF	1N0151954	NO0010208051	YARA INTERNATIONAL ASHR	NOK	1.70NOK	8,195	0061	EQUITY
L-EXLBF	251525217	DE0005140008	DEUTSCHE BANK AG SHR	EUR	0.00EUR	2,136,707	0061	EQUITY
L-EXLBF	659728562	CH0038863350	NESTLE SA SHR	CHF	0.10CHF	1,192,527	0061	EQUITY
L-EXLBF	826197215	DE0007238101	SIEMENS AG SHR	EUR	0.00EUR	32,705	0061	EQUITY
L-EXLBF	999092810	DE0005151005	BASF SE SHR	EUR	0.00EUR	33,193	0061	EQUITY
L-EX15LBF	002092153	CH0024899483	UBS AG SHR	CHF	0.10CHF	12,239	0061	EQUITY
L-EX15LBF	1US243694	US2164951060	PETROHAWK ENERGY CORSHR	USD	0.00US	124,008	0061	EQUITY
L-EX15LBF	659728562	CH0038863350	NESTLE SA SHR	CHF	0.10CHF	1,779,005	0061	EQUITY
L-EX15LBF	826197215	DE0007238101	SIEMENS AG SHR	EUR	0.00EUR	143,220	0061	EQUITY
L-EEVMBIE	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD	GBP	25.00GBP	1,348,713	0183	EQUITY
L-EEVMBIE	002468494	GB000895292	ASTRAZENECA PLC ORD	USD	0.25GBP	68,995	0183	EQUITY
L-EEVMBIE	003481314	GB00B28KQ186	MAN GROUP PLC ORD	USD	0.03GBP	12,631	0183	EQUITY
L-EEVMBIE	021026364	GB0031411001	XSTRATA P.C. ORD	USD	0.50GBP	1,166,293	0183	EQUITY
EXCHANGE WASH	1DE207395	DE0008001009	DEUTSCHE POSTBANK AGSHR	EUR	0.00EUR	16,829,375	0183	EQUITY
EXCHANGE WASH	657401014	DE0005810055	DEUTSCHE BOERSE AG SHR	EUR	0.00EUR	2,802,082	0183	EQUITY
EXOTICS LONG TERM	001082742	GB0006JUN107	WPP GROUP PLC ORD	GBP	10.00GBP	256,204	0183	EQUITY
EXOTICS LONG TERM	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD	GBP	25.00GBP	2,654,101	0183	EQUITY
EXOTICS LONG TERM	002468494	GB000895292	ASTRAZENECA PLC ORD	USD	0.25GBP	343,590	0183	EQUITY
EXOTICS LONG TERM	006632145	GB0008762899	BG GROUP PLC ORD	GBP	10.00GBP	103,393	0183	EQUITY
EXOTICS LONG TERM	021026364	GB0031411001	XSTRATA P.C. ORD	USD	0.50GBP	263	0183	EQUITY
EXOTICS LONG TERM	1GB432205	GB004320M029	THOMSON REUTERS PLC	GBP	25.00GBP	5,062	0183	EQUITY
EXOTICS LONG TERM	999563919	GB0006776081	PEARSON PLC ORD	GBP	25.00GBP	573,769	0183	EQUITY
L-EEVMBF	001082742	GB0006JUN107	WPP GROUP PLC ORD	GBP	10.00GBP	5,289	0061	EQUITY
L-EEVMBF	001831723	AT0000743059	OMV AG SHR	EUR	0.00EUR	7,594	0061	EQUITY
L-EEVMBF	006632145	GB0008762899	BG GROUP PLC ORD	GBP	10.00GBP	16,828	0061	EQUITY
L-EEVMBF	021096573	GB0031411001	XSTRATA P.C. SHR	USD	0.50CHF	88,631	0061	EQUITY
L-EEVMBF	1AUS15527	AU000000MMX5	MURCHISON METALS LTDOSHR	USD	0.00AUD	151	0061	EQUITY
L-EEVMBF	1CH758024	CH0027752242	PETROPLUS HOLDINGS ASHR	CHF	8.18CHF	196,344	0061	EQUITY
L-EEVMBF	1GB391146	GB00B0H2PV38	KAZAKHIMYS PLC ORD	GBP	20.00GBP	15,427	0061	EQUITY
L-EEVMBF	999563919	GB0006776081	PEARSON PLC ORD	GBP	25.00GBP	4,620	0061	EQUITY
EXOTICS LONG TERM	001260711	FR0000051732	ATOS ORIGIN SA SHR	EUR	1.00EUR	27,850	0061	EQUITY
EXOTICS LONG TERM	001271763	FR0000054900	SOCIETE TELEVISION FSHR	EUR	0.20EUR	28,130	0061	EQUITY
EXOTICS LONG TERM	001831723	AT0000743059	OMV AG SHR	EUR	0.00EUR	73,275	0061	EQUITY
EXOTICS LONG TERM	002092153	CH0024899483	UBS AG SHR	CHF	0.10CHF	584,334	0061	EQUITY
EXOTICS LONG TERM	003662285	CH0012549795	SONOVA HOLDING AG SHR	CHF	0.05CHF	3,946	0061	EQUITY
EXOTICS LONG TERM	011585577	CH0012221716	ABB LTD SHR	CHF	2.02CHF	1,074,760	0061	EQUITY
EXOTICS LONG TERM	012348728	IT0001207098	ACEA SPA SHR	EUR	5.16EUR	84,146	0061	EQUITY
EXOTICS LONG TERM	013151154	IT0003128367	ENEL SPA SHR	EUR	1.00EUR	34,237	0061	EQUITY
EXOTICS LONG TERM	021096573	GB0031411001	XSTRATA P.C. SHR	USD	0.50CHF	15,845	0061	EQUITY
EXOTICS LONG TERM	1CH758024	CH0027752242	PETROPLUS HOLDINGS ASHR	CHF	8.18CHF	1,390	0061	EQUITY
EXOTICS LONG TERM	1DE207395	DE0008001009	DEUTSCHE POSTBANK AGSHR	EUR	0.00EUR	3,272	0061	EQUITY
EXOTICS LONG TERM	251525217	DE0005140008	DEUTSCHE BANK AG SHR	EUR	0.00EUR	316,969	0061	EQUITY
EXOTICS LONG TERM	659728562	CH0038863350	NESTLE SA SHR	CHF	0.10CHF	11,997	0061	EQUITY
EXOTICS INDEX FWD	001260711	FR0000051732	ATOS ORIGIN SA SHR	EUR	1.00EUR	23,046	0061	EQUITY
EXOTICS INDEX FWD	011585577	CH0012221716	ABB LTD SHR	CHF	2.02CHF	1,673	0061	EQUITY
EXOTICS INDEX FWD	012348728	IT0001207098	ACEA SPA SHR	EUR	5.16EUR	113,849	0061	EQUITY
EXOTICS INDEX FWD	013151154	IT0003128367	ENEL SPA SHR	EUR	1.00EUR	138,968	0061	EQUITY
EXOTICS INDEX FWD	110122108	US1101221083	BRISTOL MYERS SQUIBB CO	USD	0.00EUR	137	0061	EQUITY
EXOTICS INDEX FWD	1DE207395	DE0008001009	DEUTSCHE POSTBANK AGSHR	EUR	0.00EUR	12,254	0061	EQUITY
EXOTICS INDEX FWD	1IT101617	IT0003506190	ATLANTIA SPA SHR	EUR	1.00EUR	39,211	0061	EQUITY
EXOTICS INDEX FWD	202597215	DE0008032004	COMMERZBANK AG SHR	EUR	0.00EUR	11,204	0061	EQUITY
EXOTICS INDEX FWD	251525217	DE0005140008	DEUTSCHE BANK AG SHR	EUR	0.00EUR	24,854	0061	EQUITY
EXOTICS INDEX FWD	002468494	GB000895292	ASTRAZENECA PLC ORD	USD	0.25GBP	3,001	0183	EQUITY
EXOTICS INDEX FWD	006632145	GB0008762899	BG GROUP PLC ORD	GBP	10.00GBP	2,889	0183	EQUITY
EXOTINSLEST2	001251675	CH0012255144	SWATCH GROUP AG/THE SHR	NPV	CHF	1,936,714	0061	EQUITY
EXOTINSLEST2	002092153	CH0024899483	UBS AG SHR	CHF	0.10CHF	28,952,426	0061	EQUITY
EXOTINSLEST2	080474455	DE0005552004	DEUTSCHE POST AG SHR	DEM	0.00DEM	76,709	0061	EQUITY
EXOTINSLEST2	202597215	DE0008032004	COMMERZBANK AG SHR	EUR	0.00EUR	2,752,113	0061	EQUITY
EXOTINSLEST2	251525217	DE0005140008	DEUTSCHE BANK AG SHR	EUR	0.00EUR	1,392,110	0061	EQUITY
EXOTINSLEST2	659728562	CH0038863350	NESTLE SA SHR	CHF	0.10CHF	8,399	0061	EQUITY
EXOTINSLEST2	899576921	DE0005937007	MAN AG SHR	EUR	0.00EUR	4,615	0061	EQUITY
EXOTINSLEST2	001082742	GB0006JUN107	WPP GROUP PLC ORD	GBP	10.00GBP	1,291,873	0183	EQUITY
EXOTINSLEST2	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD	GBP	25.00GBP	9,926,434	0183	EQUITY
EXOTINSLEST2	002468494	GB000895292	ASTRAZENECA PLC ORD	USD	0.25GBP	3,920	0183	EQUITY
EXOTINSLEST2	003481314	GB00B28KQ186	MAN GROUP PLC ORD	USD	0.03GBP	5	0183	EQUITY
EXOTIC 2	659728562	CH0038863350	NESTLE SA SHR	CHF	0.10CHF	51,181	0183	EQUITY
L-EX2LBF	001260711	FR0000051732	ATOS ORIGIN SA SHR	EUR	1.00EUR	1,138,870	0061	EQUITY
L-EX2LBF	001831723	AT0000743059	OMV AG SHR	EUR	0.00EUR	960	0061	EQUITY
L-EX2LBF	002092153	CH0024899483	UBS AG SHR	CHF	0.10CHF	1,404,332	0061	EQUITY
L-EX2LBF	011585577	CH0012221716	ABB LTD SHR	CHF	2.02CHF	11,947,821	0061	EQUITY
L-EX2LBF	026312041	IT0003497176	TELECOM ITALIA SHR	EUR	0.55EUR	6,284,105	0061	EQUITY
L-EX2LBF	1CH758024	CH0027752242	PETROPLUS HOLDINGS ASHR	CHF	8.18CHF	504	0061	EQUITY
L-EX2LBF	202597215	DE0008032004	COMMERZBANK AG SHR	EUR	0.00EUR	22,308	0061	EQUITY
L-EX2LBF	657401014	DE0005810055	DEUTSCHE BOERSE AG SHR	EUR	0.00EUR	5,467,236	0061	EQUITY
L-EX2LBF	659728562	CH0038863350	NESTLE SA SHR	CHF	0.10CHF	2,319,508	0061	EQUITY
L-EX3LBF	002092153	CH0024899483	UBS AG SHR	CHF	0.10CHF	40,186	0061	EQUITY
L-EX4LBF	002092153	CH0024899483	UBS AG SHR	CHF	0.10CHF	285,203	0061	EQUITY
L-EX4LBF	012348728	IT0001207098	ACEA SPA SHR	EUR	5.16EUR	145,659	0061	EQUITY
L-EX4LBF	013151154	IT0003128367	ENEL SPA SHR	EUR	1.00EUR	75,909	0061	EQUITY
L-EX4LBF	015049001	SE000067925	TELIAISONERA AB SHR	SEK	0.00SEK	165,906	0061	EQUITY
L-EX4LBF	1IT101617	IT0003506190	ATLANTIA SPA SHR	EUR	1.00EUR	124,899	0061	EQUITY
L-EX1LBIE	1GB391146	GB00B0H2PV38	KAZAKHIMYS PLC ORD	GBP	20.00GBP	45,804	0183	EQUITY
L-EX1LBIE	000655894	CH0012221716	ABB LTD SHR	CHF	2.02SEK	6,644	0061	EQUITY
L-EX1LBIE	001271763	FR0000054900	SOCIETE TELEVISION FSHR	EUR	0.20EUR	233	0061	EQUITY
L-EX1LBIE	011585577	CH0012221716	ABB LTD SHR	CHF	2.02CHF	11,599,336	0061	EQUITY
L-EX1LBIE	015049001	SE000067925	TELIAISONERA AB SHR	SEK	0.00SEK	55,428	0061	EQUITY
L-EX1LBIE	110122108	US1101221083	BRISTOL MYERS SQUIBB CO	USD	0.00EUR	192	0061	EQUITY
L-EX1LBIE	200111029	CH0024899483	UBS AG SHR	CHF	0.10USD	19,078	0061	EQUITY
L-EX2LBF	001260711	FR0000051732	ATOS ORIGIN SA SHR	EUR	1.00EUR	15,353	0061	EQUITY
L-EX2LBF	001271763	FR0000054900	SOCIETE TELEVISION FSHR	EUR	0.20EUR	2,391	0061	EQUITY
L-EX2LBF	001831723	AT0000743059	OMV AG SHR	EUR	0.00EUR	12,802	0061	EQUITY
L-EX2LBF	002092153	CH0024899483	UBS AG SHR	CHF	0.10CHF	39,531	0061	EQUITY
L-EX2LBF	002104495	CH0012214059	HOLCIM LTD SHR	CHF	2.00CHF	51,802	0061	EQUITY
L-EX2LBF	011585577	CH0012221716	ABB LTD SHR	CHF	2.02CHF	124,180	0061	EQUITY
L-EX2LBF	013151154	IT0003128367	ENEL SPA SHR	EUR	1.00EUR	627,975	0061	EQUITY
L-EX2LBF	080474455	DE0005552004	DEUTSCHE POST AG SHR	DEM	0.00DEM	2,080,148	0061	EQUITY
L-EX2LBF	110122108	US1101221083	BRISTOL MYERS SQUIBB CO	USD	0.00EUR	1,675	0061	EQUITY
L-EX2LBF	1N0151954	NO0010208051	YARA INTERNATIONAL ASHR	NOK	1.70NOK	12,801	0061	EQUITY
L-EX2LBF	202597215	DE0008032004	COMMERZBANK AG SHR	EUR	0.00EUR	720,925	0061	EQUITY
L-EX2LBF	251525217	DE0005140008	DEUTSCHE BANK AG SHR	EUR	0.00EUR	941,758	0061	EQUITY
L-EX2LBF	657401014	DE0005810055	DEUTSCHE BOERSE AG SHR	EUR	0.00EUR			

L-EXZLBIE	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	114	0183	EQUITY
L-EXZLBIE	006832145	GB0008762899	BG GROUP PLC	ORD	GBP	10.00GBP	219,851	0183	EQUITY
L-EXZLBIE	021028364	GB0031411901	XSTRATA P.C	ORD	USD	0.60GBP	153,349	0183	EQUITY
L-EXZLBIE	99563919	GB0006776081	PEARSON PLC	ORD	GBP	25.00GBP	59,520	0183	EQUITY
L-EX10LBF	002092153	CH0024899483	UBS AG	SHR	CHF	0.10CHF	2,096,996	0061	EQUITY
L-EX10LBF	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	1,230,647	0061	EQUITY
L-EX10LBF	251525217	DE0005140008	DEUTSCHE BANK AG	SHR	EUR	0.00EUR	320,449	0061	EQUITY
L-EX4LBIE	000811580	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	229,427	0183	EQUITY
L-EX4LBIE	001477116	GB0054747838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	130,150	0183	EQUITY
L-EX4LBIE	021028364	GB0031411901	XSTRATA P.C	ORD	USD	0.50GBP	775,894	0183	EQUITY
L-EX4LBIE	1GB391146	GB00B0H2PV38	KAZAKHMY'S PLC	ORD	GBP	20.00GBP	47,070	0183	EQUITY
L-EX2LBIE	006832145	GB0008762899	BG GROUP PLC	ORD	GBP	10.00GBP	12,431	0183	EQUITY
L-EX2LBIE	021028364	GB0031411901	XSTRATA P.C	ORD	USD	0.50GBP	7,917,797	0183	EQUITY
L-EX11LBF	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	299,975	0061	EQUITY
L-EX11LBF	002092153	CH0024899483	UBS AG	SHR	CHF	0.10CHF	11,567,749	0061	EQUITY
L-EX11LBF	002104495	CH0012214059	HOLCIM LTD	SHR	CHF	2.00CHF	913	0061	EQUITY
L-EX11LBF	003662285	CH0012549785	SONOVA HOLDING AG	SHR	CHF	0.05CHF	694	0061	EQUITY
L-EX11LBF	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	81,549	0061	EQUITY
L-EX11LBF	01504901	SE0000867925	TELIAONERA AB	SHR	SEK	0.00SEK	4,165,388	0061	EQUITY
L-EX11LBF	1DE207395	DE0008001009	DEUTSCHE POSTBANK AG	SHR	EUR	0.00EUR	11,119	0061	EQUITY
L-EX11LBF	202597215	DE0008003204	COMMERZBANK AG	SHR	EUR	0.00EUR	14,666,593	0061	EQUITY
L-EX11LBF	659728562	CH0038863350	NESTLE SA	SHR	CHF	0.10CHF	2,558,813	0061	EQUITY
L-EX11LBF	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	3,865,271	0183	EQUITY
L-EX11LBF	002468494	GB000895292	ASTRAZENECA PLC	ORD	USD	0.25GBP	75,044	0183	EQUITY
L-EX11LBF	1GB432205	GB00B29MW239	THOMSON REUTERS PLC	ORD	GBP	25.00GBP	2,038	0183	EQUITY
L-EX11LBF	001251875	CH001225144	SWATCH GROUP AG	THE SHR	NFY	CHF	176,359	0061	EQUITY
L-EX13LBF	001280711	FR0000051732	ATOS ORIGIN SA	SHR	EUR	1.00EUR	31	0061	EQUITY
L-EX13LBF	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	126	0061	EQUITY
L-EX13LBF	001975416	DK0010181759	CARLSBERG A/S	SHR	DKK	20.00DKK	2,201	0061	EQUITY
L-EX13LBF	002092153	CH0024899483	UBS AG	SHR	CHF	0.10CHF	654,361	0061	EQUITY
L-EX13LBF	011585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	2,663	0061	EQUITY
L-EX13LBF	012348728	IT0001207098	ACEA SPA	SHR	EUR	5.18EUR	141,276	0061	EQUITY
L-EX13LBF	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	5,896,623	0061	EQUITY
L-EX13LBF	01504901	SE0000867925	TELIAONERA AB	SHR	SEK	0.00SEK	8,537	0061	EQUITY
L-EX13LBF	1AU315527	AU000000MMX5	MURCHISON METALS LTD	SHR		0.00AUD	253	0061	EQUITY
L-EX13LBF	1DE207395	DE0008001009	DEUTSCHE POSTBANK AG	SHR	EUR	0.00EUR	20,169,959	0061	EQUITY
L-EX13LBF	657401014	DE0005810055	DEUTSCHE BOERSE AG	SHR	EUR	0.00EUR	88,840	0061	EQUITY
L-EX13LBF	659728562	CH0038863350	NESTLE SA	SHR	CHF	0.10CHF	2,751,558	0061	EQUITY
L-EX13LBF	999576921	FR0000051732	ATOS ORIGIN SA	SHR	EUR	0.00EUR	194,901	0061	EQUITY
L-EX12LB E	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	278,883	0183	EQUITY
L-EX12LB E	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	19,887,254	0183	EQUITY
L-EX12LB E	002468494	GB000895292	ASTRAZENECA PLC	ORD	USD	0.25GBP	463,524	0183	EQUITY
L-EX12LB E	021028364	GB0031411901	XSTRATA P.C	ORD	USD	0.50GBP	477,595	0183	EQUITY
L-EX12LB E	1GB391146	GB00B0H2PV38	KAZAKHMY'S PLC	ORD	GBP	20.00GBP	304,848	0183	EQUITY
L-EX12LBF	001271763	FR0000549000	SOCIETE TELEVISION FSHR		EUR	0.20EUR	2303	0061	EQUITY
L-EX12LBF	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	61,975	0061	EQUITY
L-EX12LBF	001975416	DK0010181759	CARLSBERG A/S	SHR	DKK	20.00DKK	427,558	0061	EQUITY
L-EX12LBF	002092153	CH0024899483	UBS AG	SHR	CHF	0.10CHF	26,713,504	0061	EQUITY
L-EX12LBF	002104495	CH0012214059	HOLCIM LTD	SHR	CHF	2.00CHF	12,485,357	0061	EQUITY
L-EX12LBF	003662285	CH0012549785	SONOVA HOLDING AG	SHR	CHF	0.05CHF	8,946	0061	EQUITY
L-EX12LBF	011585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	5,176,692	0061	EQUITY
L-EX12LBF	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	6,616,254	0061	EQUITY
L-EX12LBF	080474455	DE0005552004	DEUTSCHE POST AG	SHR		0.00DEM	23,105,738	0061	EQUITY
L-EX12LBF	1CH758024	CH0027752242	PETROPLUS HOLDINGS ASHR		CHF	8.18CHF	467,675	0061	EQUITY
L-EX12LBF	1DE207395	DE0008001009	DEUTSCHE POSTBANK AG	SHR	EUR	0.00EUR	1,116,847	0061	EQUITY
L-EX12LBF	202597215	DE0008003204	COMMERZBANK AG	SHR	EUR	0.00EUR	439,298	0061	EQUITY
L-EX12LBF	251525217	DE0005140008	DEUTSCHE BANK AG	SHR	EUR	0.00EUR	10,893,519	0061	EQUITY
L-EX12LBF	657401014	DE0005810055	DEUTSCHE BOERSE AG	SHR	EUR	0.00EUR	1,225,245	0061	EQUITY
L-EX12LBF	659728562	CH0038863350	NESTLE SA	SHR	CHF	0.10CHF	394,519	0061	EQUITY
FINANCIALS ADR BOOK 2	U0041140	CH0024899483	***UBS AG	NEW			7,063	0000	EQUITY
TUEV CERTIFICATES	B5835040	US1101212083	BRISTOL MYERS SQUIBB CO				5,783	0061	EQUITY
TUEV CERTIFICATES	W058100	US9825261053	WM WRIGLEY JR CO				9,130	0061	EQUITY
LB5F	U0023350	US01128091081	UNITED STATES STL CORP NEW				79,183	0059	EQUITY
LB5F	W058100	US9825261053	WM WRIGLEY JR CO				106,233	0059	EQUITY
LB5F	B5835040	US1101212083	BRISTOL MYERS SQUIBB CO				17,827	0059	EQUITY
L-EX0LB5F	B5835040	US1101212083	BRISTOL MYERS SQUIBB CO				123	0059	EQUITY
L-EX15LB5F	P0165890	US1764951060	PETROHAWK ENERGY CORPORATION				38,708	0059	EQUITY
L-EX0LB5F	B5835040	US1101212083	BRISTOL MYERS SQUIBB CO				30,799	0059	EQUITY
L-EX1	B5835040	US1101212083	BRISTOL MYERS SQUIBB CO				16,398	0059	EQUITY
L-EX13LB5F	B5835040	US1101212083	BRISTOL MYERS SQUIBB CO				20,886	0059	EQUITY
L-EX13LB5F	B5835040	US1101212083	BRISTOL MYERS SQUIBB CO				10,104	0059	EQUITY
L-EX13LB5F	C0153680	US1252691001	CF INDUSTRIES HOLDINGS INC				709,421	0059	EQUITY
L-EX11LB5F	G0059160	US3687104063	GENENTEC+ INC	COM NEW			4,412	0059	EQUITY
CDO SECONDARY 2	1KY284461	USC06939PAC35	BABSON CLO LTD 20031 FRN 20201016	SERIES# 2X			6,509,500	0183	CMO AGENCIES
CDO SECONDARY 2	US7874993	USC7874993E38	***SCHILLER PARK CLO LTD	REG S			3,809,800	0183	ASSET BACKS
CRD EMB BASKET	1GR011010	US016854874	GRANITE FINANCE LTD 8.625% 20161001				0	0059	CORPORATE
FXSEC TRADING	1E229729	XS0200674629	IRISH LIFE & PERMANENT PLC VARIABLE RATE BOND 201				769,208	0000	CORPORATE
FXSEC TRADING	1E326707	XS0219030193	IRISH LIFE & PERMANENT PLC VARIABLE RATE BOND 201				218,910	0000	CORPORATE
FXSEC TRADING	1LU228213	XS0328719926	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090508 SEF				92,778	0000	CORPORATE
FXSEC TRADING	1LU881318	XS0296387043	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090504 SEF				130,002	0000	CORPORATE
FXSEC TRADING	1LU894741	XS0300346672	FORTIS BANQUE LUXEMBOURG SA 0.000% 20090518 SEF				361,487	0000	CORPORATE
FXSEC TRADING	1NL195048	XS0193560355	SNS BANK NV VARIABLE RATE BOND 20100730 SERIES#				2,667,428	0000	CORPORATE
FXSEC TRADING	1N0322845	DK0300044813	EKSPORTFINANS A/S VARIABLE RATE BOND 20090903				12,917,080	0000	CORPORATE
FXSEC TRADING	1N0365067	XS0348153304	EKSPORTFINANS A/S 13.500% 20090326 SERIES# MTN				130,104	0000	CORPORATE
FXSEC TRADING	1SE319270	XS0339669110	AB SVENSK EXPORTKREDIT 0.000% 20100115 MTN				95,598	0000	CORPORATE
NON\$ FWOS MAIN	001026309	GB0009997999	UNITED KINGDOM GLT 8.000% 20210607				18,749,993	0000	GOVERNMENTS
26 - GB GOVT TRDG	1JP6871276	JP1120117443	JAPANESE GOVT CPI LINKED BOND SERIES# 11 1.200% 2				161,897,380	0370	GOVERNMENTS
25 - PROP GOVT TROJASIA	1JP284878	JP11201417C2	JAPANESE GOVT CPI LINKED BOND SERIES# 14 1.200% 2				78,055,337	0370	GOVERNMENTS
LM PROP CB FRN	001026309	GB0009997999	UNITED KINGDOM GLT 8.000% 20210607				23,595,343	0059	GOVERNMENTS
LEHMAN ISSUES	1AU291394	XS0212104391	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE				236,760	0000	CORPORATE
LEHMAN ISSUES	1AU674618	XS0266959021	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE				579,115	0000	CORPORATE
LEHMAN ISSUES	1AU887293	XS0298491232	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE				107,006	0000	CORPORATE
LEHMAN ISSUES	1FR596155	XS0228510557	BNP PARIBAS VARIABLE RATE BOND 20200912 SERIES# I				1,762,068	0000	CORPORATE
LEHMAN ISSUES	1GB081135	XS0169934501	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20180626				801,367	0000	CORPORATE
LEHMAN ISSUES	1GB225724	XS0199586040	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20140915				240,520	0000	CORPORATE
LEHMAN ISSUES	1GB243917	XS0203888036	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112				1,108,532	0000	CORPORATE
LEHMAN ISSUES	1GB340090	XS0223204081	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200718				308,546	0000	CORPORATE
LEHMAN ISSUES	1GB359806	XS0225729119	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200817				305,274	0000	CORPORATE
LEHMAN ISSUES	1GB569774	XS0209515999	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20191206				83,868	0000	CORPORATE
LEHMAN ISSUES	1GB718488	XS0274100493	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE				102,325	0000	CORPORATE
LEHMAN ISSUES	1LU784066	XS0178930094	FORTIS BANQUE LUXEMBOURG SA VARIABLE RATE BOND				919,226	0000	CORPORATE
LEHMAN ISSUES	1NL083464	XS0171058844	RABOBANK NEDERLAND NV VARIABLE RATE BOND 2018				485,875	0000	CORPORATE
LEHMAN ISSUES	1US105182	XS0321707654	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE				17,312	0000	CORPORATE
DCALSMJN	001224668	GB0048255383	*** NATIONAL BANK OF CANADA	PERP CFN			2,839,552	0183	CORPORATE
DCALSMJN	5974339C7	GB0005902332	HSCB BANK PLC FRN PERP SERIES# 1M				38,386,044	0183	CORPORATE
DCALSMJN	9996179D7	XS0100276496	STANDARD CHARTERED PLC FRN PERP SERIES# 4				9,559,800	0183	CORPORATE
DCALSMJN	9996189A1	GB0008387283	STANDARD CHARTERED PLC FRN PERP SERIES# 1				12,847,920	0183	CORPORATE
MIDDLE EAST	1AE223786	XS0328390702	TAQA ABU DHABI NATIONAL ENERGY 6.165% 20171025 S				1,499,615	0000	CORPORATE - NON G7
MIDDLE EAST	1AE399164	XS0352460702	EMIRATES BANK INTERNATIONAL PJSC FRN 20130312 SE				128,455	0000	CORPORATE - NON G7
MIDDLE EAST	1QA639598	US174730DA19	QATAR PETROLEUM 5.579% 20110330 SERIES# 144A				390,840	0000	CORPORATE
MIDDLE EAST	1SAC24752	US0369290116	ARAB NATIONAL BANK FRN 20161031 SERIES# EMTN				47	0000	CORPORATE
MIDDLE EAST	1US686363	US1754059AB26	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.832% 2i				229,912	0000	CORPORATE
YANKEE EUROPE/CANA	030955AH1	XS0097542020	***AMERITECH CAPITAL FUNDING RMD 6.25 05/18/				28,586	0000	CORPORATE
YANKEE EUROPE/CANA	1AU526099	US167201AC07	RIO TINTO FINANCE USA LTD 6.500% 20180715				3,612,283	0000	CORPORATE
YANKEE EUROPE/CANA	1AU526107	US167201AE62	RIO TINTO FINANCE USA LTD 5.875% 20130715				4,179	0000	CORPORATE
YANKEE EUROPE/CANA	1CAS42243	US013716AP09	ALCAN INC	DEBS		RMD 6.45	974,883	0000	CORPORATE
YANKEE EUROPE/CANA									

YANKEE LATIN AMER	1SN336753	US219888BK10	CORP ANDINA DE FOMENTO 5.125% 20150505	1,075,914	0000	CORPORATE
YANKEE LATIN AMER	1US443344	US84285VAAS5	SOUTHERN COPPER CORP MAKE WHOLE CALL	916,458	0000	CORPORATE
CARMODY EXOTICS	1CO065413	US03252358	COLORADO GOVERNMENT INTERNATIONAL BOND 7.375%	1,038,550	0183	SOVEREIGNS - EUROBONDS
CARMODY EXOTICS	1KY080604	US171645WAG69	PETROBRAS INTERNATIONAL FINANCE CO 9.125% 20130	3,002,962	0183	CORPORATE - NON G7
CARMODY EXOTICS	1PA777329	US0273345982	AES PANAMA SA 6.350% 20161221 SERIES# REGS	92,645	0183	CORPORATE - NON G7
CARMODY EXOTICS	1US215379	US02440JAE58	GTL TRADE FINANCE INC 7.250% 20171020 SERIES# REG	1,512,304	0183	CORPORATE
EMG EURO BONDS	1BR080670	USG1317RAA70	BRAZIL DEVELOPMENT FUND 9.625% 20111212 SERIES#	3,228,900	0183	CORPORATE
EMG EURO BONDS	1US082829	US105756AX87	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 10.250	54,903	0183	SOVEREIGNS - EUROBONDS
EXOTICS	78307ACY73	US0307AC7Y73	RUSSIA GOVERNMENT INTERNATIONAL BOND 8.250% 20	308	0183	SOVEREIGNS - EUROBONDS
EMG LOCAL LOANS	78307ACY77	US0307AC7Y73	RUSSIA GOVERNMENT INTERNATIONAL BOND 8.250% 20	150	0045	SOVEREIGNS - EUROBONDS
US CORP	0089455B9	USX107811753	ING BANK N.V 6.000% 20100301 SERIES# EMTN	93,745	0000	CORPORATE
US CORP	1DE856209	USX231018663	LANDWIRTSCHAFTLICHE RENTENBANK 4.375% 20130115	147,641	0000	CORPORATE
US CORP	1GB061238	USX0161095335	BANK OF SCOTLAND PLC 4.500% 20081217 SERIES# EMT	22,064	0000	CORPORATE
US CORP	1IE349483	USX301023049	GE CAPITAL EUROPEAN FUNDING 4.375% 20110330 SERI	34,222	0000	CORPORATE
US CORP	1LU2197117	USX0195487912	BANK OF AMERICA CORP FRN 20110626 SERIES# EMTN	66,425	0000	CORPORATE
US CORP	1LU547315	USX253168655	RUSSIAN STANDARD FINANCE SA FOR RUSSIAN 8.625%	218,550	0000	CORPORATE
US CORP	1SN338958	USX98785DUJ23	EUROPEAN INVESTMENT BANK 4.000% 20100303	97,191	0000	CORPORATE
US CORP	1SN377807	USX341457090	WORLD BK-IBRD-INTL BK REC&DEV 4.500% 20100125 SEF	70,172	0000	CORPORATE
US CORP	1US362941	US892332AH00	TOYOTA MOTOR CREDIT CORP	56,400	0000	CORPORATE
US CORP	1US693419	US108043AF68	BRIGGS & STRATTON CORP MAKE WHOLE CALL	4,842	0000	CORPORATE
US CORP	330610072	US046003J773	ASSOCIATES CORP NORTH AMERICA SR ITS	93,060	0000	CORPORATE
EM RETAIL	1AR923209	USPD2469AH21	ALTO PARANA SA 6.375% 20170609 SERIES# REGS	100,923	0000	CORPORATE
EM RETAIL	1BM268723	USG0536XAA12	ASIA ALUMINUM HOLDINGS LTD 8.000% 20111223 SERIES	4,902	0000	CORPORATE
EM RETAIL	1LU401505	USX234987153	EVRAZ GROUP SA 8.250% 20151110 SERIES# REGS	106,314	0000	CORPORATE
EM RETAIL	1LU764829	USX027703558	PETROCOMMERCE FINANCE SA FOR OJSC BANK P 8.75%	186,120	0000	CORPORATE
EM RETAIL	1US198740	USU70577AJ73	PEMEX PROJECT FDG MASTER TRUST REG S SR UNS	33,114	0000	CORPORATE
EM RETAIL	1US468295	US1064518A96	PEMEX PROJECT FUNDING MASTER	121,324	0000	CORPORATE
EURO GOVT	1AT084075	USX017024479	AUSTRIA GOVERNMENT INTERNATIONAL BOND 3.250% 2	180,019	0000	GOVERNMENTS
EURO GOVT	1DE503744	USX247196008	KREDITANSTALT FUER WIEDERAUFBAU 13.000% 200809	41,049	0000	CORPORATE
EURO GOVT	1NL089777	USX0172157876	BANK NEDERLANDSE GEMEENTEN 3.750% 20130715 SER	46,953	0000	CORPORATE
EURO GOVT	1NS47565	USX299183417	WORLD BK-IBRD-INTL BK REC&DEV 9.250% 20110511 SEF	57,689	0000	CORPORATE
FD- ITS	1FR315355	USX213178881	CROWN EUROPEAN HOLDINGS SA 6.250% 2011010901	6,246,012	0000	CORPORATE
ROB ALLWAY-HYCHEM	1US178186	USX274281186	HUNTSMAN INTERNATIONAL LLC 6.875% 20111115 SERIE	2,478,849	0000	CORPORATE
EMG CORP ARGENTINA	1US376403	USX79273AM27	TELECOM ARGENTINA SA STEPPED CPN 10.000% 20111C	2,976	0183	CORPORATE
CBO TRADING ITS AC	1US057799	USG88597AC68	TIAA STRUCTURED FINANCE CDO I LTD FRN 20380210 SE	2,382,020	0183	CMO AGENCIES
GAHR ITS TRADING	026607BK8	USG26607AC99	AHM 2004-3 1A AMERICAN HOME MORTGAGE IN	80	0183	PRIVATE LABEL
CP1 DERIV TREASURY NOTES	912810FS2		US TREAS INFLATION INDEX NOTE	55,619,640	0059	TREASURIES
CP1 DERIV TREASURY NOTES	912810PS1		US TREAS INFLATION INDEX NOTE	113,805,052	0059	TREASURIES
CP1 DERIV TREASURY NOTES	912827186	USG128274Y56	US TREAS INFLATION INDEX NOTE	189,019,455	0059	TREASURIES
CP1 DERIV TREASURY NOTES	9128276R8	USG128276R67	US TREAS INFLATION INDEX NOTE	4,262,118	0059	TREASURIES
CP1 DERIV TREASURY NOTES	912828BD1	USG12828BD18	US TREAS INFLATION INDEX NOTE	46,601,297	0059	TREASURIES
CP1 DERIV TREASURY NOTES	912828GD6	USG12828GD62	US TREAS INFLATION INDEX NOTE	15,022,379	0059	TREASURIES
CP1 DERIV TREASURY NOTES	912828GN4	USG12828GN45	US TREAS INFLATION INDEX NOTE	69,199,682	0059	TREASURIES
CP1 DERIV TREASURY NOTES	912828GX2		US TREAS INFLATION INDEX NOTE	36,856,964	0059	TREASURIES
ADJ1	ADJ1		ADJUSTMENT	47,106,263	0059	CORPORATE
ADJ1	ADJ1		ADJUSTMENT	0	0059	OTHER
ADJ1	ADJ1		ADJUSTMENT	20,455	0C11	CORPORATE
LBIE CDO ASIA	1DE391330	USX232519495	DEPFA ACS BANK FRN 20101220 SERIES# EMTN	27,682,812	0183	CORPORATE
LBIE CDO ASIA	1FR573763	FR0010397828	DEXIA MUNICIPAL AGENCY FRN 20140320 SERIES# 306	3,056,160	0183	CORPORATE
LBIE CDO ASIA	1US440373	USX6962CU517	GENERAL ELECTRIC CAPITAL CORP	8,163,900	0183	CORPORATE
177 GOV_PROPI1	1JP188269	JP11201317478	JAPANESE GOVT CPI LINKED BOND SERIES# 13 1.300% 2	43,929,183	0083	GOVERNMENTS
177 GOV_PROPI1	1JP197518	JP1120021462	JAPANESE GOVT CPI LINKED BOND SERIES# 2 1.100% 2C	67,434,893	0083	GOVERNMENTS
177 GOV_PROPI1	1JP284787	JP11201417C2	JAPANESE GOVT CPI LINKED BOND SERIES# 14 1.200% 2	8,814,789	0083	GOVERNMENTS
177 GOV_PROPI1	1JP334673	JP1200771556	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 77	86,283,993	0083	GOVERNMENTS
177 GOV_PROPI1	1JP339664	JP1120041569	JAPANESE GOVT CPI LINKED BOND SERIES# 4 0.500% 2C	50,192,350	0083	GOVERNMENTS
177 GOV_PROPI1	1JP371128	JP1120051592	JAPANESE GOVT CPI LINKED BOND SERIES# 5 0.800% 2C	5,550,273	0083	GOVERNMENTS
177 GOV_PROPI1	1JP420143	JP11200301845	JAPAN GOVERNMENT THIRTY YEAR BOND SERIES# 28 2	76,987,233	0083	GOVERNMENTS
177 GOV_PROPI1	1JP504283	JP1120161862	JAPANESE GOVT CPI LINKED BOND SERIES# 16 1.400% 2	34,514,310	0083	GOVERNMENTS
177 GOV_PROPI1	1JP570623	JP1120081664	JAPANESE GOVT CPI LINKED BOND SERIES# 8 1.000% 2C	786,514	0083	GOVERNMENTS
177 GOV_PROPI1	1JP723388	JP1102831869	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 283 1.8C	180,460,067	0083	GOVERNMENTS
177 GOV_PROPI1	1JP783335	JP11201016C2	JAPANESE GOVT CPI LINKED BOND SERIES# 10 1.100% 2	3,481,566	0083	GOVERNMENTS
177 GOV_PROPI1	1JP835587	JP1102851738	JAPAN GOVERNMENT TEN YEAR BOND SERIES# 285 1.7C	89,061,733	0083	GOVERNMENTS
146 GOV_PROPI2	1JP146321	JP1150214333	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 27 1	98,105,043	0083	GOVERNMENTS
146 GOV_PROPI2	1TK009385	JP1150081063	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 8 F	133,517,675	0083	GOVERNMENTS
146 GOV_PROPI2	7TK009629	JP1150091096	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 9 F	16,600,676	0083	GOVERNMENTS
140 GOV_SHORT1	1JP429143	JP1300281845	JAPAN GOVERNMENT THIRTY YEAR BOND SERIES# 28 2	11,777,422	0083	GOVERNMENTS
168 GOV_OPT1	1JP504283	JP1120161862	JAPANESE GOVT CPI LINKED BOND SERIES# 16 1.400% 2	11,609,297	0083	GOVERNMENTS
167 GOV_OPT2	1JP146321	JP1150271433	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 27 1	800,955	0083	GOVERNMENTS
167 GOV_OPT2	1TK009385	JP1150081063	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 8 F	12,250,247	0083	GOVERNMENTS
167 GOV_OPT2	7TK009629	JP1150091096	JAPAN GOVERNMENT FIFTEEN YEAR BOND SERIES# 9 F	85,144,969	0083	GOVERNMENTS
180 GOV_SHORT2	1JP504283	JP1120161862	JAPANESE GOVT CPI LINKED BOND SERIES# 16 1.400% 2	19,348,828	0083	GOVERNMENTS
JPY FRNS	1JP127440	JP1200971792	JAPAN GOVERNMENT TWENTY YEAR BOND SERIES# 97	87,341,986	0059	GOVERNMENTS
USD EMTN	1AU005791	XSX319726047	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE	42,300	0183	CORPORATE
USD EMTN	1AU127898	USX322168971	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE	16,732	0183	CORPORATE
USD EMTN	1AU167619	USX266569021	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE	194,237	0183	CORPORATE
USD EMTN	1AU1887293	USX295491232	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE	8,039	0183	CORPORATE
USD EMTN	1AU972822	XSX313208794	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE	8,836	0183	CORPORATE
USD EMTN	1GB243917	USX203888036	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20091112	7,971	0183	CORPORATE
USD EMTN	1GB346090	XSX223204081	LLOYDS TSB BANK PLC VARIABLE RATE BOND 20200718	345,637	0183	CORPORATE
USD EMTN	1GB719488	USX274100493	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE	226,319	0183	CORPORATE
USD EMTN	1NL272019	XSX334675245	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE	71,910	0183	CORPORATE
USD EMTN	1US105182	XSX321707654	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE	375,965	0183	CORPORATE
306 - JGB OPTIONS	1AN188799	XSX325144482	EBRD-EUROPEAN BANK RECON & DEV 11.500% 2009102	288,122	0183	CORPORATE
306 - JGB OPTIONS	1FR457413	XSX0243483269	BNP PARIBAS FRN 20110304 EMTN	855,615	0183	CORPORATE
306 - JGB OPTIONS	1GB275877	XSX335189600	EBRD-EUROPEAN BANK RECON & DEV 10.450% 2009122	1,250,305	0183	CORPORATE
306 - JGB OPTIONS	1GB420440	XSX357128874	EBRD-EUROPEAN BANK RECON & DEV 13.000% 2011042	79,918	0183	CORPORATE - NON G7
306 - JGB OPTIONS	1NS074115	XSX138536347	EBRD-EUROPEAN BANK RECON & DEV 12.300% 2009092	827,554	0183	CORPORATE
306 - JGB OPTIONS	1NS6153971	XSX117791151	AFRICAN DEVELOPMENT BANK FRN 20151002 SERIES# 6	10,103,062	0183	CORPORATE
INDEX BOND	1JP339664	JP1120041569	JAPANESE GOVT CPI LINKED BOND SERIES# 4 0.500% 2C	7,285,340	0083	GOVERNMENTS
INDEX BOND	1JP570623	JP1120081664	JAPANESE GOVT CPI LINKED BOND SERIES# 8 1.000% 2C	11,504,640	0083	GOVERNMENTS
LBIE INTL CREDIT	1E085574	USG463802037	HSBC CAPITAL FUNDING LP JERSEY CHANNEL I VARIABLE	259,440	0183	CORPORATE - NON G7
LBIE SCT KOREA	1IE837701	USG17465AA69	BW GROUP LTD 6.625% 20170628 SERIES# REGS	877,154	0183	CORPORATE
LBIE SCT KOREA	1KR200804	USX036255A4A2	EXPORT-IMPORT BANK OF KOREA 5.500% 20121017	3,808,105	0183	GOVERNMENTS
LBIE SCT KOREA	1KR291027	USX185827085	EXPORT-IMPORT BANK OF KOREA 5.250% 20140210 SER	710,816	0183	GOVERNMENTS
LBIE SCT KOREA	1KR299005	USX213126492	SHINHAN BANK 5.863% 20350302	4,231,498	0183	CORPORATE
LBIE SCT KOREA	1KR653838	USX252268874	INDUSTRIAL BANK OF KOREA FRN 20110427 SERIES# EM	5,558,705	0183	CORPORATE
LBIE SCT KOREA	1KR691085	USY49352AE00	KOREA MIDLAND POWER CO LTD 5.500% 20160314 SERI	2,743,326	0183	CORPORATE
LBIE SCT CHINA	013899087	USY79695AC48	SINGAPORE TELECOMMUNICATIONS LTD 6.375% 201112	5,717,878	0183	CORPORATE
LBIE SCT CHINA	1HK086079	XSX170607306	AIRPORT AUTHORITY HONG KONG 5.000% 20130916	26,574	0183	GOVERNMENTS
LBIE SCT CHINA	1HK872846	XSX296645012	WING HANG FINANCIAL HOLDINGS LTD VARIABLE RATE I	1,734,706	0183	CORPORATE
LBIE SCT CHINA	1KY088557	USX0172201955	HUTCHISON WHAMPOA FINANCE 6313 LTD 5.875% 2013	477,021	0183	CORPORATE - NON G7
LBIE SCT CHINA	1KY231860	USG46715AD30	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 2037080	17,051,704	0183	CORPORATE
LBIE SCT CHINA	1KY347896	USX223429084	HUTCHISON WHAMPOA FINANCE 05 LTD 4.125% 2015062	368,134	0183	CORPORATE - NON G7
LBIE SCT CHINA	1SG380700	USY6585EAA65	TEMASEK FINANCIAL LTD 4.500% 20150621 SERIES# RE	762,067	0183	CORPORATE - NON G7
LBIE SCT CHINA	1TK010417	USG46715AC21	HUTCHISON WHAMPOA INTERNATIONAL 0111 LT 7.000%	196,804	0183	CORPORATE
LBIE SCT CHINA	1TW113444	XSX231644277	CATHAY UNITED BANK CO LTD VARIABLE RATE BOND 20	30,538,021	0183	CORPORATE
LBIE SCT CHINA	1US184138	USX0191426807	HONGKONG LAND FINANCE CO 5.500% 20140428 SERIES	27,617	0183	CORPORATE - NON G7
LBIE SCT OPTION	1GB908998	USG53254AC43	STANDARD CHARTERED PLC VARIABLE RATE BOND PER	80,999	0183	CORPORATE
LBIE SCT OPTION	1KY231860	USG46715AD30	HUTCHISON WHAMPOA FINANCE CI LTD 6.988% 2037080	7,866,991	0183	CORPORATE
LBIE SCT CMDS	1KY132555	USG46715AC56	HUTCHISON WHAMPOA FINANCE CI LTD 7.500% 2027080	39,378,300	0183	CORPORATE
CREDIT ID JV187	1KY507283	1GB941856	ICICI BANK PLC FRN 20160711 SERIES# EMTN	20,876,323	0187	CORPORATE
CREDIT ID JV187	1GB941856	XSX308787018	ICICI BANK JK PLC FRN 20160731 SERIES# EMTN	22,052,717	0187	CORPORATE
SCT JAPAN2 LBIE	1AN945206	XSX0181244756	BTM CURACAO HOLDINGS NV FRN PERP SERIES# EMTN	9,306,000	0183	CORPORATE - NON G7
SCT JAPAN2 LBIE	1JP378357	USJ64480AC07	RESONA BANK LTD SERIES# REGS VARIABLE RATE BON	3,861,579	0183	CORPORATE
SCT JAPAN2 LBIE	1JP700915	USX0270175762	SOFTBANK CORP 7.750% 20131015	2,679,361	0183	CORPORATE
SCT JAPAN2 LBIE	1KY470387	USG81051AA57	SHINSEI FINANCE CAYMAN LTD VARIABLE RATE BOND P	338,635	0183	CORPORATE - NON G7
SCT JAPAN2 LBIE	1KY507283	1GB941856	MUFG CAPITAL FINANCE I LTD VARIABLE RATE BOND PE	80,752	0183	CORPORATE
SCT JAPAN2 LBIE	1TK012629	USJ81335AA45	TAKEFUI CORP SERIES# REGS 9.200% 20110415	2,615,974	0183	CORPORATE
SCT JAPAN2 LBIE	1US931447	USX0267106002	***SLM CORPORATION EURO MEDIUM TERM NOTE	6,494,450	0183	CORPORATE
310 - LBIE SCT JAPAN	1AW114781	USX017976489	UFJ FINANCE ARUBA AEC 8.750% PERP	5,865,532	0183	CORPORATE
SCT FLOW	1JP378357	USJ64480AC07	RESONA BANK LTD SERIES# REGS VARIABLE RATE BON	6,178,526	0183	CORPORATE
SCT FLOW	1JP694775	USX0222073420	JAPAN BANK FOR INTERNATIONAL COOPERATION 4.000%	95,377	0183	GOVERNMENTS
SCT FLOW	1KY507283	1GB941856	MUFG CAPITAL FINANCE I LTD VARIABLE RATE BOND PE	3,835,743	0183	CORPORATE
SCT FLOW	1TK012629	USJ81335AA45	TAKEFUI CORP SERIES# REGS 9.200% 20110415	2,093,896	0183	CORPORATE
SCT FLOW	1US511587	USG810921019	SHINSEI FINANCE II VARIABLE RATE BOND PERP SERIES	1,499,009	0183	CORPORATE

DISTRESSED ASIA187	1AU754113	USQ43671AA64	GRIFFIN CCAL MINING CO PTY LTD/THE 9.500% 20161201	313,666	0187	CORPORATE
DISTRESSED ASIA187	1BM268723	USG0536XAA12	ASIA ALUMINUM HOLDINGS LTD 8.000% 20111223 SERIES#	907,464	0187	CORPORATE
DISTRESSED ASIA187	1BM6427075	USG6427075	NOBLE GROUP LTD 6.625% 20105317 SERIES# REGS	986,872	0187	CORPORATE
DISTRESSED ASIA187	1BM401027	USG46004AA98	HOPSON DEVELOPMENT HOLDINGS LTD 8.125% 20121110	407,255	0187	CORPORATE
DISTRESSED ASIA187	1KY215705	USG64318AA94	NEW ASAT FINANCE LTD 9.250% 20110201	85,578	0187	CORPORATE
HY_FLOW_HK	1BM307075	USG65427AB73	NOBLE GROUP LTD 6.625% 20150317 SERIES# REGS	2,476,981	0187	CORPORATE
HY_FLOW_HK	1HK234237	XSO200792405	TOWNGAS CHINA CO LTD 8.250% 20110923	10,391,896	0187	CORPORATE
PTG CMB5 (NCF)	1KY252488	XSO205568259	DTC FOUR FUNDING LIMITED FRN 20361125 SERIES# A-1	2,827,230	073A	CMO AGENCIES
PTG CMB5 (NCF)	1KY297224	XSO213254132	DTC FIVE FUNDING LIMITED FRN 20310335 SERIES# A	6,313,355	073A	CMO AGENCIES
MBS(TOKYO ONE)	1KY500767	XSO368536461	DTC NINE FUNDING LIMITED FRN 20400325 SERIES# B	4,621,477	0083	CORPORATE - NON G7
	ADJ1	ADJ1	ADJUSTMENT	0	0059	OTHER
	ADJ1	ADJ1	ADJUSTMENT	47,106,263	0059	CORPORATE
	ADJ1	ADJ1	ADJUSTMENT	24,548	0059	CORPORATE
CDOBOND59	1DE083630	XSO170876220	LANDESBANK HESSEN-THURIENGEN GROSZENTRAL FRN	276,191	0059	CORPORATE
CDOBOND59	1DE192860	XSO193239273	LANDESBANK BADEN-WURTEMBERG FRN 20090527 SEI	24,890,492	0059	CORPORATE
CDOBOND59	1DE447520	DE000HBE0F04	HYPOTHEKENBANK IN ESSEN AG FRN 20121220 SERIES#	522,835	0059	CORPORATE
CDOBOND59	1IE217963	XSO197508764	GE CAPITAL EUROPEAN FUNDING FRN 20140728 SERIES#	14,785,790	0059	CORPORATE
CDOBOND59	1IE859145	XSO294490312	GE CAPITAL EUROPEAN FUNDING FRN 20140403 SERIES#	37,421,366	0059	CORPORATE
CDOBOND59	1US6895951	XSO269145313	NEW YORK LIFE GLOBAL FUNDING FRN 20131220 SERIES#	35,389,361	0059	CORPORATE
CDOLNBONDS	156270368	XSO156270365	LANDESBANK BADEN-WURTEMBERG FRN 20121009 SEI	1,944,862	0059	CORPORATE
CDOLNBONDS	156273013	XSO156273012	BAYERISCHE LANDESBANK FRN 20121009 SERIES# EMTI	1,875,403	0059	CORPORATE
CDOLNBONDS	1AU855928	XSO293418777	GE CAPITAL AUSTRALIA FUNDING PTY LTD FRN 20140923	9,037,059	0059	CORPORATE
CDOLNBONDS	1GB377624	XSO229695365	HBO5 TREASURY SERVICES PLC FRN 20100921 SERIES#	8,277,800	0059	CORPORATE
CDOLNBONDS	1KY333250	XSO218027604	TOPAZ FINANCE LTD VARIABLE RATE BOND 20150620	1,456	0059	CORPORATE
CDOLNBONDS	1LU086561	XSO172064940	BANQUE GENERALE DU LUXEMBOURG SA 5.750% 200909	2,005	0059	CORPORATE
CDOLNBONDS	1NL432654	XSO181527036	NIBC BANK NIV VARIABLE RATE BOND 20081218 SERIES#	195,496	0059	CORPORATE
CDOLNBONDS	1NL542312	XSO154237751	HBO5 TREASURY SERVICES PLC FRN 20110620 SERIES#	6,146,136	0059	CORPORATE
CDOLNBONDS	ADJ1	ADJ1	ADJUSTMENT	0	0059	CORPORATE
50078CDOEGBONDITS	1IE848957	XSO292331799	RUBY FINANCE PLC FRN 20140620 SERIES# 3X	5,855,331	0059	CMO AGENCIES
CDO SEC BONDS	121004AE5	XSO206389743	ALZETTE EUROPEAN CLO SA FRN 20201215 SERIES# 1X	2,038,165	0183	CMO AGENCIES
CDO SEC BONDS	1LU548713	XSO292424024	RMF EURO CDO SA FRN 2030718 SERIES# X	3,139,876	0183	CMO AGENCIES
CDO SECONDARY LDN	1NL211397	XSO324486809	MORGAN STANLEY INVESTMENT MANAGEMENT MEZ FR	9,625,504	0059	CMO AGENCIES
CDO SECONDARY LDN	1NL2115387	XSO324500347	MORGAN STANLEY INVESTMENT MANAGEMENT MEZ FR	20,118,995	0059	CMO AGENCIES
CRD HYBRID BONDS	1US085756	XSO171943649	GENERAL MOTORS CORP 8.375% 20330705	194,177	0183	CORPORATE
SP-LBCS BONDS	1AN354649	XSO345845753	LLOYDS TSB BANK PLC 0.000% 20110220 EMTN	4	0C11	CORPORATE - NON G7
SP-LBCS BONDS	1BE233155	XSO329235930	KBC BANK NV 0.000% 20081116 EMTN	9	0C11	CORPORATE
SP-LBCS BONDS	1DE339941	XSO342426409	KBC BANK DEUTSCHLAND AG 0.000% 20110124	1	0C11	CORPORATE
SP-LBCS BONDS	1NL052767	XSO318744249	KBC IFIMA 0.000% 20080906 EMTN	15,615	0061	CORPORATE
SP-LBCS BONDS	1NL249627	XSO330936354	KBC IFIMA 0.000% 20110123 SERIES# WTI EMTN	1	0C11	CORPORATE
SP-LBCS BONDS	1NL254579	XSO331982305	KBC IFIMA 0.000% 20081210 EMTN	11	0C11	CORPORATE
SP-LBCS BONDS	1NL569703	XSO383598785	KBC IFIMA 0.000% 20090819 SERIES# WTI EMTN	81,780	0C11	CORPORATE
SP-LBCS BONDS	1US345632	XSO345846132	LLOYDS TSB BANK PLC 0.000% 20110220	4	0C11	CORPORATE
GB EXOTIC LBE	1DE053744	XSO247196008	KREDITANSTALT FUER WIEDERAUFBAU 13.000% 20080905	9,885,246	0183	CORPORATE
GB EXOTIC LBE	1FR478684	FR0010301770	CAISSE D'AVORTISSEMENT DE LA DETTE SOCIA 11.000%	23,439,447	0183	GOVERNMENTS
GB EXOTIC LBE	1GB142531	XSO16419088	CORP BANK PLC 6.250% 20090224 SERIES# EMTN	5,524,199	0183	CORPORATE
GB EXOTIC LBE	1US159044	XSO249495754	INTER-AMERICAN DEVELOPMENT BANK 8.250% 20110417	17,750,929	0183	CORPORATE
RG SAUD HEDGE	1PL236423	PL0000103529	POLAND GOVERNMENT BOND 3.000% 20160824 SERIES#	16,625,088	0183	SOVEREIGNS - LOCALS
FUND DERIV HEDGES	1JE051253	XSO153072003	ANTHRACITE RATED INVESTMENTS JERSEY LTD 0.000%	225,947	0061	FUND UNITS
FUND DERIV HEDGES	1JE076334	XSO166794619	ANTHRACITE RATED INVESTMENTS JERSEY LTD 1.200%	148,761	0061	CORPORATE
FUNDS LBF NEW ISSU	1FR248028	XSO204319973	BANQUE AIG 0.000% 20180624 SERIES# B EMTN	15,615	0061	CORPORATE
FUNDS LBF NEW ISSU	1JE547040	XSO222757477	ANTHRACITE RATED INVESTMENTS JERSEY LTD 1.000%	394	0061	CORPORATE
FUNDS LBF NEW ISSU	1JE560600	XSO255554577	ANTHRACITE RATED INVESTMENTS JERSEY LTD 0.000%	84,714	0061	CORPORATE - NON G7
FUNDS LBF NEW ISSU	1JE64507	XSO260829279	ANTHRACITE RATED INVESTMENTS JERSEY LTD 0.000%	309,916	0061	CORPORATE - NON G7
FUNDS LBF NEW ISSU	1KY162048	XSO190758424	ANTHRACITE RATED INVESTMENTS CAYMAN LTD VARIAT	709,886	0061	CORPORATE
US AGENCIES	1SE287220	USO0254EAF97	SVENSK EXPORTKREDIT AB 4.000% 20100615	172,481,646	0183	CORPORATE
US AGENCIES	1SN079056	US459950CU80	WORLD BK-IBRD-INTL BK REC&DEV 3.625% 20130521 SEF	1,400,302	0183	AGENCY
US AGENCIES	928909040	USO59950ADJ7	WORLD BK-IBRD-INTL BK REC&DEV 3.625% 20203119	40,390,426	0183	CORPORATE
GC PERIPHERALS	1IT054329	IT0003384903	ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 200911	908,441	0183	GOVERNMENTS
GC PERIPHERALS	1IT119673	IT0004284334	ITALY BUONI POLIENNALI DEL TESORO 4.250% 2012015	208,100,210	0183	GOVERNMENTS
GC PERIPHERALS	385356001	AT0000385356	AUSTRIA GOVERNMENT BOND 5.000% 20120715 144A	935,049	0183	GOVERNMENTS
EURO BONDS	1AT791661	AT0000A04967	AUSTRIA GOVERNMENT BOND 4.150% 20370315 144A	101,569	0183	GOVERNMENTS
EURO BONDS	1FR327657	FR0010192997	FRANCE GOVERNMENT BOND OAT 3.750% 20210425	20,691,680	0183	GOVERNMENTS
EURO BONDS	1IT099480	IT0003535157	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340901	9,987,566	0183	GOVERNMENTS
EURO BONDS	1IT424548	XSO04356843	ITALY BUONI POLIENNALI DEL TESORO 4.750% 20230801	3,504,143	0183	GOVERNMENTS
EURO BONDS	1NL368049	NL0068227316	NETHERLANDS GOVERNMENT BOND 4.000% 20180715	40,185,355	0183	GOVERNMENTS
EURO BONDS	1PT108160	PTOTE10E0019	PORTUGAL OTS-OBIG DO TESOURO 4.375% 20140616 S	7,572,882	0183	GOVERNMENTS
EURO BONDS	1PT352800	PTOTE30E0017	PORTUGAL OTS-OBIG DO TESOURO 3.350% 20151015	1,821,272	0183	GOVERNMENTS
EURO BONDS	1PT377799	PTOTEN0E0018	PORTUGAL OTS-OBIG DO TESOURO 4.450% 20180615	49,848,055	0183	GOVERNMENTS
EURO BONDS	251016073	FR0000167361	FRANCE GOVERNMENT BOND OAT 5.000% 20160225	7,410,949	0183	GOVERNMENTS
THOMAS LERICHE FR	042509CB3	FR0000571432	FRANCE GOVERNMENT BOND OAT 4.000% 20090425	13,700,793	0183	GOVERNMENTS
THOMAS LERICHE EUR	0425121L5	FR0000188328	FRANCE GOVERNMENT BOND OAT 5.000% 20120425	180,250,804	0183	GOVERNMENTS
THOMAS LERICHE EUR	1FR327657	FR0010192997	FRANCE GOVERNMENT BOND OAT 3.750% 20210425	614,284	0183	GOVERNMENTS
THOMAS LERICHE EUR	1IE050638	IE0031256328	IRELAND GOVERNMENT 5.000% 20130418	5,387	0183	GOVERNMENTS
THOMAS LERICHE EUR	1PT108160	PTOTE10E0019	PORTUGAL OTS-OBIG DO TESOURO 4.375% 20140616 S	61,799,474	0183	GOVERNMENTS
THOMAS LERICHE EUR	1PT352800	PTOTE30E0017	PORTUGAL OTS-OBIG DO TESOURO 3.350% 20151015	16,795,239	0183	GOVERNMENTS
THOMAS LERICHE EUR	385356001	AT0000385356	AUSTRIA GOVERNMENT BOND 5.000% 20120715 144A	119,813,482	0183	GOVERNMENTS
DEM ARB 4	1IT054329	IT0003384903	ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 200911	142,625	0183	GOVERNMENTS
ARBITRAGE 1	003256823	IT0003256820	ITALY BUONI POLIENNALI DEL TESORO 5.750% 20330201	53,436,135	0183	GOVERNMENTS
ARBITRAGE 1	1AT791661	AT0000A04967	AUSTRIA GOVERNMENT BOND 4.150% 20370315 144A	97,557,490	0183	GOVERNMENTS
ARBITRAGE 1	1FR327657	FR0010192997	FRANCE GOVERNMENT BOND OAT 3.750% 20210425	67,463,621	0183	GOVERNMENTS
ARBITRAGE 1	1FR096558	FR0010468938	FRANCE GOVERNMENT BOND OAT 4.250% 20231025	103,983,431	0183	GOVERNMENTS
ARBITRAGE 1	1GRR40198	XSO260024277	HELLENIC REPUBLIC GOVERNMENT INTERNATIONAL FRN 7	3,140,120	0183	GOVERNMENTS
ARBITRAGE 1	1IT099480	IT0003535157	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340901	7,089,097	0183	GOVERNMENTS
ARBITRAGE 1	1IT150051	IT0003844769	ITALY BUONI POLIENNALI DEL TESORO 4.500% 20200201	6,540,144	0183	GOVERNMENTS
ARBITRAGE 1	1IT424548	IT0004356843	ITALY BUONI POLIENNALI DEL TESORO 4.750% 20230801	31,517,501	0183	GOVERNMENTS
ARBITRAGE 1	1PT377799	PTOTEN0E0018	PORTUGAL OTS-OBIG DO TESOURO 4.450% 20180615	15,737,541	0183	GOVERNMENTS
ARBITRAGE 1	251016073	FR0000167361	FRANCE GOVERNMENT BOND OAT 5.750% 20231025	16,453,990	0183	GOVERNMENTS
TREGGARI/ARBITRAGE	042509CB3	FR0000571432	FRANCE GOVERNMENT BOND OAT 4.000% 20090425	19,018,284	0183	GOVERNMENTS
TREGGARI/ARBITRAGE	1FR132479	FR0106589437	FRENCH TREASURY NOTE BTAN 3.500% 20090112	1,685,276	0183	GOVERNMENTS
EURO GOVTS	003256823	IT0003256820	ITALY BUONI POLIENNALI DEL TESORO 5.750% 20330201	7,211,354	0183	GOVERNMENTS
EURO GOVTS	1FR132479	FR0106589437	FRENCH TREASURY NOTE BTAN 3.500% 20090112	2,804,817	0183	GOVERNMENTS
EURO GOVTS	1IT099480	IT0003535157	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340901	235,969	0183	GOVERNMENTS
EURO GOVTS TRDG	0425121L5	FR0000188328	FRANCE GOVERNMENT BOND OAT 5.000% 20120425	2,113,362	0183	GOVERNMENTS
EURO GOVTS TRDG	1IE050638	IE0031256328	IRELAND GOVERNMENT 5.000% 20130418	1,887	0183	GOVERNMENTS
GILT TRADING	0725GILT0	GB0308806983	UNITED KINGDOM GILT 5.000% 20250307	73,082	0183	GOVERNMENTS
GILT TRADING	1GB102030	GB033280339	UNITED KINGDOM GILT 4.750% 20150907	7,985,850	0183	GOVERNMENTS
GILT TRADING	0725GILT0	GB0308806983	UNITED KINGDOM GILT 5.000% 20250307	146,583	0183	GOVERNMENTS
GILT MARKET MAKING	1GB102030	GB033280339	UNITED KINGDOM GILT 4.750% 20150907	2,971,167	0183	GOVERNMENTS
MC GILT TRADING	0725GILT0	GB0308806983	UNITED KINGDOM GILT 5.000% 20250307	2,992,710	0183	GOVERNMENTS
CONVERSIONAL GLTS	0725GILT0	GB0308806983	UNITED KINGDOM GILT 5.000% 20250307	933,905	0183	GOVERNMENTS
CONVERSIONAL GLTS	1GB102030	GB033280339	UNITED KINGDOM GILT 4.750% 20150907	1,329,383	0183	GOVERNMENTS
SYNDICA'ES DERIVS	1JP763335	JP11201016C2	JAPANESE GOV'T CPI LINKED BOND SERIES# 10 1.100% 2	151,705	0183	GOVERNMENTS
SYNDICA'ES DERIVS	1JP922295	JP1120112167	JAPANESE GOV'T CPI LINKED BOND SERIES# 12 1.200% 2	30,196	0183	GOVERNMENTS
LONDON BONDS 026	1ES675214	ES0413900137	BANCO SANTANDER SA 3.750% 20110908 SERIES# 13	35,858,449	0059	CORPORATE
LONDON BONDS 026	1GB293676	XSO249073767	NORTHERN ROCK PLC 3.625% 20130326 SERIES# EMTN	12,985,404	0059	CORPORATE
LONDON BONDS 026	1GB653947	XSO2931817273	NORTHERN ROCK PLC 4.125% 20170327 EMTN	49,800,634	0059	CORPORATE
NEW YORK ASSET SW	0725GILT0	GB0308806983	UNITED KINGDOM GILT 5.000% 20250307	3,917,304	0059	GOVERNMENTS
NEW YORK ASSET SW	1GB102030	GB033280339	UNITED KINGDOM GILT 4.750% 20150907	26	0059	GOVERNMENTS
LONDON GBP SWP/075	1GB102030	GB033280339	UNITED KINGDOM GILT 4.750% 20150907	10,136,861	0059	GOVERNMENTS
MUOULIE EUR BONDS	1AT332490	XSO278012605	OESTERREICHISCHE KONTROLLBANK AG 3.750% 200811	141,062	0059	CORPORATE
MUOULIE EUR BONDS	1DE335592	DE000LBNK0C9	LANDESBANK BADEN-WURTEMBERG 3.500% 20150209	13,388,958	0059	CORPORATE
MUOULIE EUR BONDS	1DE348975	DE000NWB0303	NRW BANK 3.500% 20090616 SERIES# EMTN	341,671	0059	CORPORATE
MUOULIE EUR BONDS	1DE443586	DE0002760980	KREDITANSTALT FUER WIEDERAUFBAU 3.500% 20210704	6,155,410	0059	CORPORATE
MUOULIE EUR BONDS	1DE639282	DE0008255878	L-BANK LANDESKREDITBANK BADEN-WURTEMBERG 3.25	7,769,687	0059	CORPORATE
MUOULIE EUR BONDS	1DE971016	DE000A0NKUD2	BERLIN LAND 4.875% 20170626 SERIES# 230	28,383,469	0059	GOVERNMENTS
MUOULIE EUR BONDS	1DK443455	DK0009755084	NYKREDIT REALKREDIT AS 4.000% 20120101 SERIES# B	1,689,599	0059	CORPORATE
MUOULIE EUR BONDS	1ES112960	ES0414695552	CAJA DE AHORROS Y MONTE DE PIEDAD DE MAD 5.000%	16,595,502	0059	CORPORATE
MUOULIE EUR BONDS	1ES192855	ES0414695552	CAJA DE AHORROS Y MONTE DE PIEDAD DE MAD 3.500%	8,250,984	0059	CORPORATE
MUOULIE EUR BONDS	1ES200450	ES0371622004	CEDULAS TDA FRN 20160408 SERIES# A-1	17,586,194	0059	CORPORATE
MUOULIE EUR BONDS	1ES200476	ES0312298005	AYT CEDULAS CAJAS GLOBAL FRN 20121214 SERIES# 1	15,211,989	0059	CORPORATE
MUOUL						

MOULLE EUR BONDS	1ES877687	ES0318822006	CEDULAS GRUPO BANCO POPULAR 2 250% 20170426	38,372,772	0059	CORPORATE
MOULLE EUR BONDS	1ES887231	ES0413860026	BANCO DE SABADELL SA 3.250% 20150615 SERIES# 1	9,944,329	0059	CORPORATE
MOULLE EUR BONDS	1ES3226159	ES0322615910	AYT CEDLAS CAJAS 4.750% 20170525	94,041,182	0059	CORPORATE
MOULLE EUR BONDS	1ES937234	ES0414840308	CAIXA D'ESTALVIS DE CATALUNYA 4.875% 20170629	43,372,347	0059	CORPORATE
MOULLE EUR BONDS	1FR103033	FR01177618039	RESEAU FERRE DE FRANCE 5.000% 20331010 SERIES# E	21,782,756	0059	GOVERNMENTS
MOULLE EUR BONDS	1FR229424	FR0010538256	CM-CIC COVERED BONDS 4.375% 20101102 SERIES# EM	2,398,853	0059	CORPORATE
MOULLE EUR BONDS	1FR243821	FR0104089831	COMPAGNIE DE FINANCEMENT FONCIER 4.750% 201508;	695,552	0059	CORPORATE
MOULLE EUR BONDS	1FR254794	FR0010547349	DEXIA MUNICIPAL AGENCY 4.250% 201011122 SERIES# EV	9,162,427	0059	CORPORATE
MOULLE EUR BONDS	1FR412544	FR0010620914	BNP PARIBAS COVERED BONDS SA 4.625% 20140523 SEI	275,441,250	0059	CORPORATE
MOULLE EUR BONDS	1FR513555	FR010633784	COMPAGNIE DE FINANCEMENT FONCIER 5.250% 2010011;	13,956,687	0059	CORPORATE
MOULLE EUR BONDS	1FR945631	FR0010492025	DEXIA MUNICIPAL AGENCY 4.875% 20107073 SERIES# EV	7,000,928	0059	CORPORATE
MOULLE EUR BONDS	1FR956966	FR0010500288	CM-CIC COVERED BONDS 4.750% 20120717 SERIES# EM	42,044,940	0059	CORPORATE
MOULLE EUR BONDS	1GB113128	XSO178952650	BANK OF SCOTLAND PLC 4.500% 20131023 EMTN	6,861,749	0059	CORPORATE
MOULLE EUR BONDS	1GB151532	XSO189210148	NETWORK RAIL MTN FINANCE PLC 3.125% 20090330 SER	137,964	0059	CORPORATE
MOULLE EUR BONDS	1GB193445	XSO217395705	NORTHERN ROCK PLC 3.625% 20150420 SERIES# EMTN	1,257,845	0059	CORPORATE
MOULLE EUR BONDS	1GB452385	XSO241851764	BANK OF SCOTLAND PLC 3.250% 20130125 SERIES# EMT	320,977	0059	CORPORATE
MOULLE EUR BONDS	1GB459489	XSO252901359	BRADFORD & BINGLEY PLC 3.875% 20110504 SERIES# EA	4,022,929	0059	CORPORATE
MOULLE EUR BONDS	1GB45822	XSO260981229	BANK OF SCOTLAND PLC 4.375% 20160713 SERIES# EMT	122,849	0059	CORPORATE
MOULLE EUR BONDS	1GB45830	XSO260981658	BANK OF SCOTLAND PLC 4.500% 20210713 SERIES# EMT	9,113,058	0059	CORPORATE
MOULLE EUR BONDS	1GB703423	XSO271352691	NORTHERN ROCK PLC 3.875% 20111018 SERIES# EMTN	1,357,708	0059	CORPORATE
MOULLE EUR BONDS	1GB943243	XSO203732347	ABF MORTGAGE BANK 4.375% 20170629 EMTN	29,995,418	0059	CORPORATE
MOULLE EUR BONDS	1HU142082	XSO1611667315	HUNGARY GOVERNMENT INTERNATIONAL BOND 4.500%	5,517,836	0059	SOVEREIGNS - EUROBONDS
MOULLE EUR BONDS	1HU720226	XSO234096237	HUNGARY GOVERNMENT INTERNATIONAL BOND FRN 20	27,235,540	0059	GOVERNMENTS
MOULLE EUR BONDS	1IE343561	XSO222474339	GERMAN POSTAL PENSIONS SECURITISATION PL 3.750%	895,595	0059	CORPORATE
MOULLE EUR BONDS	1IE348634	XSO222695008	BANK OF IRELAND MORTGAGE BANK VARIABLE RATE BC	624,040	0059	CORPORATE
MOULLE EUR BONDS	1IE509534	XSO259283009	BANK OF IRELAND MORTGAGE BANK 4.000% 20130705 SI	661,940	0059	CORPORATE
MOULLE EUR BONDS	1IE644012	XSO308936037	ABF MORTGAGE BANK 4.375% 20170629 EMTN	14,996,705	0059	CORPORATE
MOULLE EUR BONDS	1IT084920	XSO171597395	REGION OF MARCHE ITALY 4.847% 20200627 SERIES# EN	253,803	0059	GOVERNMENTS
MOULLE EUR BONDS	1LU421136	XSO308505055	EUROPEAN INVESTMENT BANK 4.750% 20171015 SERIES	16,760,625	0059	CORPORATE
MOULLE EUR BONDS	1NL227757	XSO328609580	ACHMEA HYPOTHEEK BANK NV 4.375% 20101101 SERIES	1,215,309	0059	CORPORATE
MOULLE EUR BONDS	1NL337713	XSO277646062	NEDERLANDSE WATERSCHAPSBANK NV 3.750% 2012011	4,130,634	0059	CORPORATE
MOULLE EUR BONDS	1NL877779	XSO267452927	ABN AMRO BANK NV 3.750% 20120112 SERIES# EMTN	409,030	0059	CORPORATE
MOULLE EUR BONDS	1NL789896	XSO287989896	RABOBANK NEDERLAND NV 4.250% 20101116 SERIES# E	1,443,440	0059	CORPORATE
MOULLE EUR BONDS	1NL825568	XSO287998297	NEDERLANDSE WATERSCHAPSBANK NV 4.125% 2010031	27,711,671	0059	CORPORATE
MOULLE EUR BONDS	1PL453424	XSO242491230	POLAND GOVERNMENT INTERNATIONAL BOND 3.625% 21	19,254,940	0059	SOVEREIGNS - EUROBONDS
MOULLE EUR BONDS	1P2T92028	PTBCUB1E0005	BANCO COMERCIAL PORTUGUES SA 4.750% 20170622 ET	184,28,643	0059	CORPORATE
MOULLE EUR BONDS	1SE174231	XSO273264712	SWEDISH COVERED BOND CORP 3.875% 20111031	138,418	0059	CORPORATE
MOULLE EUR BONDS	1S1849414	S10002102794	SLOVENIA GOVERNMENT BOND 4.375% 20160206 SERIES	4,128,380	0059	GOVERNMENTS
MOULLE EUR BONDS	1SNT476007	XSO274302541	EUROPEAN INVESTMENT BANK 3.750% 20101134 SEI SERIES	905,324	0059	CORPORATE
MOULLE EUR BONDS	1US686801	XSO269268596	VM COVERED BOND PROGRAM 4.000% 20160927 SERIES	914,255	0059	CORPORATE
MOULLE EUR BONDS	418751483	XSO093014610	EUROPEAN INVESTMENT BANK 4.000% 20090415 SERIES	75,118	0059	CORPORATE - NON G7
MOULLE EUR BONDS	567741962	FR0000571259	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.125%	394	0059	GOVERNMENTS
MOULLE USD BONDS	1AT084075	XSO170724479	AUSTRIA GOVERNMENT INTERNATIONAL BOND 3.250% 2	2,534,826	0059	GOVERNMENTS
MOULLE USD BONDS	1AT533949	DE00040AABN9	SCHNENINFRASTRUKTURFINANZIERUNGS-GESEL 4.62	26,057,763	0059	CORPORATE
MOULLE USD BONDS	1AT696381	US671671A005	OESTERRE CHISCHE KONTROLLBANK AG 4.250% 201010	49,064	0059	CORPORATE
MOULLE USD BONDS	1AT725925	US671671A780	OESTERRE CHISCHE KONTROLLBANK AG 4.750% 201111	1,191,481	0059	CORPORATE
MOULLE USD BONDS	1AT877890	US671671A034	OESTERRE CHISCHE KONTROLLBANK AG 5.000% 201704	200,792	0059	CORPORATE
MOULLE USD BONDS	1DE164596	DE00L8W5X76	LANDESBANK BADEN-WURTEMBERG 4.625% 20081031;	22,513,116	0059	CORPORATE
MOULLE USD BONDS	1DE242939	XSO201166096	L-BANK LANDESKREDITBANK BADEN-WURTEMBERG 3.75	29,446,069	0059	CORPORATE
MOULLE USD BONDS	1DE242962	US000769AX27	KREDITANSTALT FUER WIEDERAUFBAU 4.125% 20141011	21,825,769	0059	CORPORATE
MOULLE USD BONDS	1DE243330	US515110A090	LANDESBANK BADEN-WURTEMBERG 3.625% 20091020	28,308	0059	CORPORATE
MOULLE USD BONDS	1DE251807	XSO201582474	LANDESBANK BADEN-WURTEMBERG 3.750% 20090924	63,323,866	0059	CORPORATE
MOULLE USD BONDS	1DE240634	XSO232850700	BAYERISCHE LANDESBANK 4.625% 20081118 SERIES# EN	19,546,214	0059	CORPORATE
MOULLE USD BONDS	1DE502076	US000769CU69	KFW INTERNATIONAL FINANCE 4.500% 20180716	71,403,846	0059	CORPORATE
MOULLE USD BONDS	1DE538542	US000769CV26	KREDITANSTALT FUER WIEDERAUFBAU 4.000% 20131011	28,553,819	0059	CORPORATE
MOULLE USD BONDS	1DE543286	XSO205534489	KREDITANSTALT FUER WIEDERAUFBAU 3.750% 20081111	87,954,954	0059	CORPORATE
MOULLE USD BONDS	1DE573317	US000769B440	KREDITANSTALT FUER WIEDERAUFBAU 0.000% 20080411	9,917,167	0059	CORPORATE
MOULLE USD BONDS	1DE649620	US515110A119	LANDESBANK BADEN-WURTEMBERG 5.250% 20101715	24,902,711	0059	CORPORATE
MOULLE USD BONDS	1DE715520	DE000HBEOE23	HYPOTHEKENBANK IN ESSEN AG 4.250% 20081215	972,072	0059	CORPORATE
MOULLE USD BONDS	1DE890265	XSO297232497	NRW BANK 5.000% 20090504 SERIES# EMTN	30,787,963	0059	CORPORATE
MOULLE USD BONDS	1DE900767	XSO273786847	KREDITANSTALT FUER WIEDERAUFBAU 5.000% 2014103	77,013,382	0059	CORPORATE
MOULLE USD BONDS	1DE919833	US515110AX21	LANDESBANK BADEN-WURTEMBERG 5.250% 20120702	5,001,207	0059	CORPORATE
MOULLE USD BONDS	1ES2487419	SPAIN GOVERNMENT BOND 3.375% 2007	SPANISH GOVERNMENT BOND 3.375% 2007	949,113	0059	GOVERNMENTS
MOULLE USD BONDS	1ES337168	XSO307800445	INSTITUTO DE CREDITO OFICIAL 5.375% 20120702 SERIE	50,310,732	0059	CORPORATE
MOULLE USD BONDS	1FR417797	FR0010806180	COMPAGNIE DE FINANCEMENT FONCIER 2.625% 2010041	26,228,028	0059	CORPORATE
MOULLE USD BONDS	1FR427739	FR0010451021	COMPAGNIE DE FINANCEMENT FONCIER FRN 20170322;	23,971,200	0059	CORPORATE
MOULLE USD BONDS	1FR546470	XSO221501892	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 3.875%	21,127,732	0059	GOVERNMENTS
MOULLE USD BONDS	1FR572021	FR0010247635	COMPAGNIE DE FINANCEMENT FONCIER 4.625% 2008011	23,339,014	0059	CORPORATE
MOULLE USD BONDS	1FR6799907	FR0010806397	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.000%	33,606,993	0059	GOVERNMENTS
MOULLE USD BONDS	1FR67568	FR0010500843	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIA 5.375%	20,441,757	0059	GOVERNMENTS
MOULLE USD BONDS	1FR963774	FR0010479964	DEXIA MUNICIPAL AGENCY 5.125% 20102531 SERIES# EV	53,344,709	0059	CORPORATE
MOULLE USD BONDS	1GB463135	XSO364132471	NETWORK RAIL INFRASTRUCTURE FINANCE PLC 3.500%	9,861,907	0059	CORPORATE
MOULLE USD BONDS	1GB569378	XSO252751796	NETWORK RAIL INFRASTRUCTURE FINANCE PLC 5.250%	3,007,372	0059	CORPORATE
MOULLE USD BONDS	1GB789976	XSO269442017	NETWORK RAIL INFRASTRUCTURE FINANCE PLC 4.875%	30,080,349	0059	CORPORATE
MOULLE USD BONDS	1IT068030	US4654108626	ITALIAN REPUBLIC 5.375% 20330815	24,497,782	0059	GOVERNMENTS
MOULLE USD BONDS	1IT919844	US4654108563	ITALIAN REPUBLIC 5.375% 20170612	1,917,461	0059	GOVERNMENTS
MOULLE USD BONDS	1JP42228	XSO236310677	JAPAN BANK FOR INTERNATIONAL COOPERATION SERIE	7,862,926	0059	GOVERNMENTS
MOULLE USD BONDS	1LU213850	US459056QS92	WORLD BK-IBRD-INTL BK REC&DEV 4.125% 20090624	19,110,251	0059	CORPORATE
MOULLE USD BONDS	1LU420513	XSO222202334	ERSTE EUROPAEISCHE PFANDBRIEF UND KOMMUN 4.00	23,595,594	0059	CORPORATE
MOULLE USD BONDS	1NL084059	XSO170703338	BANK NEDERLANDSE GEMEENTEN 2.375% 20080915 SER	15,789	0059	CORPORATE
MOULLE USD BONDS	1NL400784	XSO353495492	BANK NEDERLANDSE GEMEENTEN 3.375% 20101515 SER	4,960,539	0059	CORPORATE
MOULLE USD BONDS	1NO242951	US282604AG91	EKSPORTFINANS A/S 4.375% 20090715 SERIES# MTN	4,776,980	0059	CORPORATE
MOULLE USD BONDS	1NO560691	US282645AQ39	EKSPORTFINANS A/S 5.500% 20160525	5,233,968	0059	CORPORATE
MOULLE USD BONDS	1NO627932	XSO302886881	KOMMUNALBANKEN AS 5.125% 20120530 SERIES# EMTN	496,528	0059	GOVERNMENTS
MOULLE USD BONDS	1SE679509	XSO256141515	KOMMUNINVEST 5.375% 20110615 SERIES# EMTN	31,073,447	0059	GOVERNMENTS
MOULLE USD BONDS	1SN051493	US4581X0AD07	INTER-AMERICAN DEVELOPMENT BANK 4.375% 20120922	39,443,923	0059	AGENCY
MOULLE USD BONDS	1SN051853	US4581X0AD07	EUROPEAN INVESTMENT BANK 4.625% 20140615	21,057,802	0059	CORPORATE
MOULLE USD BONDS	1SN200389	US4581X0AT58	INTER-AMERICAN DEVELOPMENT BANK 4.750% 20121011	5,520,555	0059	CORPORATE
MOULLE USD BONDS	1SN272487	XSO213281032	WORLD BK-IBRD-INTL BK REC&DEV 3.370% 20090310 SEI	938,458	0059	CORPORATE
MOULLE USD BONDS	1SN272503	XSO22302539	WORLD BK-IBRD-INTL BK REC&DEV 3.450% 20090629 SEI	1,744,722	0059	CORPORATE
MOULLE USD BONDS	1SN272511	XSO228219894	WORLD BK-IBRD-INTL BK REC&DEV 3.700% 20090826 SEI	1,786,804	0059	CORPORATE
MOULLE USD BONDS	1SN357989	XSO215937375	COUNCIL OF EUROPE DEVELOPMENT BANK 4.375% 2010	9,989,276	0059	CORPORATE
MOULLE USD BONDS	1SN455710	US298705D522	EUROPEAN INVESTMENT BANK 4.500% 20090217	6,286,778	0059	CORPORATE
MOULLE USD BONDS	1SN459332	XSO213706905	EUROFIMA 4.500% 20103036 SERIES# EMTN	4,910,875	0059	CORPORATE
MOULLE USD BONDS	1SN689566	US4581X0AM06	INTER-AMERICAN DEVELOPMENT BANK 5.125% 2016091;	1,378,562	0059	CORPORATE
MOULLE USD BONDS	1SN725880	XSO274542887	INTERNATIONAL FINANCE FACILITY FOR IMMUN 5.000% ;	3,055,085	0059	CORPORATE
MOULLE USD BONDS	2450929Y0	XSO055421035	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000	65,280	0059	GOVERNMENTS
MOULLE USD BONDS	2450929M5	XSO055420904	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000	862,018	0059	GOVERNMENTS
MOULLE USD BONDS	4059924B4	XSO144129649	ITALIAN REPUBLIC 5.625% 20120612 SERIES# INTL	135,813,323	0059	GOVERNMENTS
MOULLE USD BONDS	9289390A0	US459056D78	WORLD BK-IBRD-INTL BK REC&DEV 7.625% 20230119	4,898,156	0059	CORPORATE
40382 146 ITS	PL0000103529	PL0000103529	POLAND GOVERNMENT BOND 3.000% 20160824 SERIES#	300,532,719	0059	SOVEREIGNS - LOCALS
40382 144 SUMM	DE0001030518	DE0001030518	BUNDESobligation INFLATION LINKED 2.250% 2013041;	345,318,035	0059	GOVERNMENTS
40382 144 SUMM	DE0001030500	DE0001030500	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500%	264,406,625	0059	GOVERNMENTS
40382 144 SUMM	FR0000188955	FR0000188955	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SER	419,363,865	0059	GOVERNMENTS
40382 144 SUMM	FR540333	FR540333	FRENCH TREASURY NOTE BTAN 1.250% 20100725 SERIE	10,831,955	0059	GOVERNMENTS
40382 144 SUMM	IT003535157	IT003535157	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	51,087,482	0059	GOVERNMENTS
40382 144 SUMM	IT0044380546	IT0044380546	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20190915	55,207,806	0059	GOVERNMENTS
40382 144 SUMM	IT0004243512	IT0004243512	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230815	273,063,469	0059	GOVERNMENTS
40382 144 SUMM	319091203	GB0013190912	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20120201	3,359,867	0059	GOVERNMENTS
40381 141 ITS	001069541	GB0008983024	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20240	66,473,123	0059	GOVERNMENTS
40381 141 ITS	001071861	GB000898315	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20130	40,402,741	0059	GOVERNMENTS
40381 141 ITS	0010716A2	GB0008932666	UNITED KINGDOM GILT INFLATION LINKED 4.125% 20300	52,794,817	0059	GOVERNMENTS
40381 141 ITS	001072214	GB0009063578	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20110	23,848,925	0059	GOVERNMENTS
40381 141 ITS	001072586	GB0009075325	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20160	95,585,898	0059	GOVERNMENTS
40381 141 ITS	001072784	GB0009081828	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20200	68,559,820	0059	GOVERNMENTS
40381 141 ITS	006578604	CA135087V505	CANADA GOVERNMENT BOND REAL RETURN BOND	24,596,138	0059	CANADIAN
40381 141 ITS	135087UL6	CA135087UL6	CANADA GOVERNMENT BOND REAL RETURN BOND	23,974,305	0059	CANADIAN

40381 141 ITS	1GB458889	GB00B0V3WQ75	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171	28,459,725	0059	GOVERNMENTS
40381 141 ITS	1GB539397	GB00B128DH60	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20271	29,359,249	0059	GOVERNMENTS
40381 141 ITS	1GB523312	GB00B128DH62	UNITED KINGDOM GILT INFLATION LINKED 1.25% 20371	30,404,072	0059	GOVERNMENTS
40381 141 ITS	1GB951981	GB00B1ZSHQ14	UNITED KINGDOM GILT INFLATION LINKED 1.875% 20221	20,536,245	0059	GOVERNMENTS
40381 141 ITS	1IT475672	IT0004380546	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20190915	59,558,276	0059	GOVERNMENTS
40381 141 ITS	1IT597897	IT0004085210	ITALY BUONI POLIENNALI DEL TESORO 2.100% 20170915	25,444,746	0059	GOVERNMENTS
40381 141 ITS	1IT935295	IT0004243512	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915	69,396,256	0059	GOVERNMENTS
40381 141 ITS	1JP188269	JP11201317A8	JAPANESE GOV'T CPI LINKED BOND SERIES# 13 1.300% 2	9,504,756	0059	GOVERNMENTS
40381 141 ITS	1JP197518	JP11201146Z	JAPANESE GOV'T CPI LINKED BOND SERIES# 2 1.100% 2C	6,733,068	0059	GOVERNMENTS
40381 141 ITS	1JP284878	JP11201417C2	JAPANESE GOV'T CPI LINKED BOND SERIES# 14 1.200% 2	22,470,959	0059	GOVERNMENTS
40381 141 ITS	1JP339664	JP1120041569	JAPANESE GOV'T CPI LINKED BOND SERIES# 4 0.500% 2C	10,331,080	0059	GOVERNMENTS
40381 141 ITS	1JP377128	JP1120051592	JAPANESE GOV'T CPI LINKED BOND SERIES# 5 0.800% 2C	5,023,254	0059	GOVERNMENTS
40381 141 ITS	1JP410953	JP1120151848	JAPANESE GOV'T CPI LINKED BOND SERIES# 15 1.400% 2	4,150,489	0059	GOVERNMENTS
40381 141 ITS	1JP504283	JP1120161982	JAPANESE GOV'T CPI LINKED BOND SERIES# 16 1.400% 2	13,613,466	0059	GOVERNMENTS
40381 141 ITS	1JP504566	JP1120071632	JAPANESE GOV'T CPI LINKED BOND SERIES# 7 0.800% 2C	4,493,976	0059	GOVERNMENTS
40381 141 ITS	1JP570623	JP1120081664	JAPANESE GOV'T CPI LINKED BOND SERIES# 8 1.000% 2C	8,874,337	0059	GOVERNMENTS
40381 141 ITS	1JP699331	JP1120091698	JAPANESE GOV'T CPI LINKED BOND SERIES# 9 1.100% 2C	7,759,748	0059	GOVERNMENTS
40381 141 ITS	1JP763335	JP11201016C2	JAPANESE GOV'T CPI LINKED BOND SERIES# 10 1.100% 2	18,220,114	0059	GOVERNMENTS
40381 141 ITS	1JP867276	JP1120111743	JAPANESE GOV'T CPI LINKED BOND SERIES# 11 1.200% 2	10,937,735	0059	GOVERNMENTS
40381 141 ITS	1JP922295	JP1120121767	JAPANESE GOV'T CPI LINKED BOND SERIES# 12 1.200% 2	7,194,056	0059	GOVERNMENTS
40381 141 ITS	2GB0000274	GB0003179028	UNITED KINGDOM GILT INFLATION LINKED 2.000% 20350	16,522,436	0059	GOVERNMENTS
40399 140 ITS	001071661	GB0009036715	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20130	53,026,268	0183	GOVERNMENTS
40399 140 ITS	0010716A2	GB0008932686	UNITED KINGDOM GILT INFLATION LINKED 4.125% 20300	15,495,489	0183	GOVERNMENTS
40399 140 ITS	001072214	GB0009063578	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20110	45,335,791	0183	GOVERNMENTS
40399 140 ITS	001072588	GB0009075325	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20160	11,171,162	0183	GOVERNMENTS
40399 140 ITS	001072784	GB0009081828	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20200	26,784,065	0183	GOVERNMENTS
40399 140 ITS	1GB458889	GB00B0V3WQ75	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171	17,129,197	0183	GOVERNMENTS
40399 140 ITS	1GB539397	GB00B128DH60	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20271	8,955,837	0183	GOVERNMENTS
40399 140 ITS	1GB823312	GB00B1L6W962	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371	2,969,276	0183	GOVERNMENTS
40399 140 ITS	1GB951981	GB00B1ZSHQ14	UNITED KINGDOM GILT INFLATION LINKED 1.875% 20221	10,959,849	0183	GOVERNMENTS
143LBIE BOND	001072588	GB0009075325	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20160	5,210,700	0183	GOVERNMENTS
143LBIE BOND	001072784	GB0009081828	UNITED KINGDOM GILT INFLATION LINKED 2.500% 20200	995,223	0183	GOVERNMENTS
143LBIE BOND	1GB458889	GB00B0V3WQ75	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171	2,406,521	0183	GOVERNMENTS
143LBIE BOND	1GB539397	GB00B128DH60	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20271	5,597,240	0183	GOVERNMENTS
143LBIE BOND	1GB823312	GB00B1L6W962	UNITED KINGDOM GILT INFLATION LINKED 1.125% 20371	10,026,273	0183	GOVERNMENTS
INFLATION SEC	1IE189774	XSO192619053	DEFFA BANK PLC VARIABLE RATE BOND 20140519 SERIE	237,143	0183	CORPORATE
ITALIAN LIRA #1	04259PB7	FR0000571218	FRANCE GOVERNMENT BOND OAT 5.500% 20290425	164,259,627	0059	GOVERNMENTS
ITALIAN LIRA #1	1DE064119	DE0001135226	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20340704 SER	70,054,042	0059	GOVERNMENTS
ITALIAN LIRA #1	1DE2233016	DE0002233016	FRANZOSISCHE INFLATION LINKED 2.25% 2013041	56,059,072	0059	GOVERNMENTS
ITALIAN LIRA #1	1DE505814	DE0001030500	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED 1.500%	45,461,199	0059	GOVERNMENTS
ITALIAN LIRA #1	1FR063385	FR0000188955	FRANCE GOVERNMENT BOND OAT 2.500% 20130725 SER	452,722,372	0059	GOVERNMENTS
ITALIAN LIRA #1	1FR201522	FR0010094375	FRANCE GOVERNMENT BOND OAT 1.800% 20110725 SER	10,278,294	0059	GOVERNMENTS
ITALIAN LIRA #1	1FR364486	FR0010585901	FRANCE GOVERNMENT BOND OAT 2.100% 20230725 SER	128,647,807	0059	GOVERNMENTS
ITALIAN LIRA #1	1FR540333	FR0108684055	FRENCH TREASURY NOTE ETAT 1.250% 20100725 SER	239,540,688	0059	GOVERNMENTS
ITALIAN LIRA #1	1FR9406937	XSO2284447367	FRANCE GOVERNMENT BOND OAT 1.800% 20400725 SER	549,596,202	0059	GOVERNMENTS
ITALIAN LIRA #1	1IT098052	IT0003532915	ITALY BUONI POLIENNALI DEL TESORO 1.650% 20080915	445,712,322	0059	GOVERNMENTS
ITALIAN LIRA #1	1IT099480	IT0003535157	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20340801	340,206,533	0059	GOVERNMENTS
ITALIAN LIRA #1	1IT392729	IT0003394657	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	257,088,604	0059	GOVERNMENTS
ITALIAN LIRA #1	1IT475672	IT0004380546	ITALY BUONI POLIENNALI DEL TESORO 2.350% 20190915	316,718,104	0059	GOVERNMENTS
ITALIAN LIRA #1	1IT935295	IT0004243512	ITALY BUONI POLIENNALI DEL TESORO 2.600% 20230915	314,040,363	0059	GOVERNMENTS
ITALIAN LIRA #1	251032070	FR0001817635	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	440,435,585	0059	GOVERNMENTS
461 BOND TRADING	1AT354320	XSO224713254	AUSTRIA GOVERNMENT INTERNATIONAL BOND VARIABLE	4,012,982	0183	GOVERNMENTS
461 BOND TRADING	1AU252597	XSO205622268	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE	87,890	0183	CORPORATE
461 BOND TRADING	1AU270359	XSO209106318	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE	214,202	0183	CORPORATE
461 BOND TRADING	1DE159422	XSO190541101	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE	265,099	0183	CORPORATE
461 BOND TRADING	1DE309602	XSO215838631	KREDITANSTALT FUER WIEDERAUFBAU 2.200% 20260421	21,724,340	0183	CORPORATE
461 BOND TRADING	1DE352902	XSO2284447367	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE	4,686,993	0183	CORPORATE
461 BOND TRADING	1GB198673	XSO194454459	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BK	303,620	0183	CORPORATE
461 BOND TRADING	1GB299034	XSO213499410	BANK OF SCOTLAND PLC VARIABLE RATE BOND 2020031	723,034	0183	CORPORATE
461 BOND TRADING	1GB301277	XSO214092271	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BK	341,826	0183	CORPORATE
461 BOND TRADING	1IE189774	XSO192619053	DEFFA BANK PLC VARIABLE RATE BOND 20140519 SERIE	417,824	0183	CORPORATE
461 BOND TRADING	1IT777101	XSO280146357	ITALIAN REPUBLIC 1.850% 20570915 SERIES# CPI EMTN	437,430,154	0183	GOVERNMENTS
461 BOND TRADING	1LU317750	XSO2173153859	FORABANK LUXEMBOURG SA VARIABLE RATE BOND	96,179	0183	CORPORATE
461 BOND TRADING	24502894	XSO055418080	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000	84,784	0183	GOVERNMENTS
461 BOND TRADING	2450928V6	XSO055421977	ITALY GOVERNMENT INTERNATIONAL BOND COUP 0.000	148,943	0183	GOVERNMENTS
461 BOND TRADING	9999247E7	XSO095003249	INTERNATIONAL FINANCE CORP VARIABLE RATE BOND	729,768	0183	CORPORATE - NON G7
INDEX 2 198 BONDS	001028309	GB0009997999	UNITED KINGDOM GILT 8.000% 20210607	3,785,885	0059	GOVERNMENTS
INDEX 2 198 BONDS	100531677	IT0001444378	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	5,541,868	0059	GOVERNMENTS
INDEX 2 198 BONDS	144681903	IT0001448619	ITALY BUONI POLIENNALI DEL TESORO 5.500% 20101101	629,222,071	0059	GOVERNMENTS
INDEX 2 198 BONDS	1AT0180180	AT0000385992	AUSTRIA GOVERNMENT BOND 3.800% 20131020 SERIES#	15,391,218	0059	GOVERNMENTS
INDEX 2 198 BONDS	1AT113320	AT0000A06P24	AUSTRIA GOVERNMENT BOND 4.300% 20170915 EMTN	31,020,037	0059	GOVERNMENTS
INDEX 2 198 BONDS	1FR080132	FR0000189151	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	13,034,278	0059	GOVERNMENTS
INDEX 2 198 BONDS	1GB102030	GB0033280339	UNITED KINGDOM GILT 4.750% 20150907	14,260,448	0059	GOVERNMENTS
INDEX 2 198 BONDS	1GB161507	GB00B00N1Y75	UNITED KINGDOM GILT 4.750% 20381207	4,875,844	0059	GOVERNMENTS
INDEX 2 198 BONDS	1IT1150051	IT0003644769	ITALY BUONI POLIENNALI DEL TESORO 4.500% 20200201	19,603,172	0059	GOVERNMENTS
INDEX 2 198 BONDS	1IT392729	IT0003394657	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	7,319,998	0059	GOVERNMENTS
INDEX 2 198 BONDS	1NL388049	NL0068227316	NETHERLANDS GOVERNMENT BOND 4.000% 20180715	22,704,418	0059	GOVERNMENTS
INDEX 2 198 BONDS	251032070	FR0001817635	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	54,436,323	0059	GOVERNMENTS
INDEX 2 198 BONDS	319091203	IT0003190912	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20120201	59,156,428	0059	GOVERNMENTS
INDEX HED 198 BOND	100531677	IT0001444378	ITALY BUONI POLIENNALI DEL TESORO 6.000% 20310501	2,158,792	0059	GOVERNMENTS
INDEX HED 198 BOND	144681903	IT0001448619	ITALY BUONI POLIENNALI DEL TESORO 5.500% 20101101	9,592,826	0059	GOVERNMENTS
INDEX HED 198 BOND	1AT0180180	AT0000385992	AUSTRIA GOVERNMENT BOND 3.800% 20131020 SERIES#	3,158,589	0059	GOVERNMENTS
INDEX HED 198 BOND	1AT113320	AT0000A06P24	AUSTRIA GOVERNMENT BOND 4.300% 20170915 EMTN	3,198,180	0059	GOVERNMENTS
INDEX HED 198 BOND	1FR080132	FR0000189151	FRANCE GOVERNMENT BOND OAT 4.250% 20190425	2,152,056	0059	GOVERNMENTS
INDEX HED 198 BOND	1IT1150051	IT0003644769	ITALY BUONI POLIENNALI DEL TESORO 4.500% 20200201	7,419,418	0059	GOVERNMENTS
INDEX HED 198 BOND	1IT392729	IT0003394657	ITALY BUONI POLIENNALI DEL TESORO 4.000% 20370201	5,884,033	0059	GOVERNMENTS
INDEX HED 198 BOND	1NL388049	NL0068227316	NETHERLANDS GOVERNMENT BOND 4.000% 20180715	4,137,965	0059	GOVERNMENTS
INDEX HED 198 BOND	251032070	FR0001817635	FRANCE GOVERNMENT BOND OAT 5.750% 20321025	10,931,540	0059	GOVERNMENTS
INDEX HED 198 BOND	319091203	IT0003190912	ITALY BUONI POLIENNALI DEL TESORO 5.000% 20120201	8,022,993	0059	GOVERNMENTS
BONDTIS	1LU219790	XSO326463444	AVOND 2007-1 A2	12,669,675	0059	CMO AGENCIES
127 BONDS ITS	1GB161507	GB00B00N1Y75	UNITED KINGDOM GILT 4.750% 20381207	30,096,381	0059	GOVERNMENTS
127 BONDS ITS	475072965	DE0001135085	BUNDESREPUBLIK DEUTSCHLAND 4.750% 20280704 SER	210,379,210	0059	GOVERNMENTS
EUR SECOND (460)	1DE3355149	XSO220992455	KREDITANSTALT FUER WIEDERAUFBAU VARIABLE RATE	57,418	0183	CORPORATE
EUR SECOND (460)	1DE508933	DE000E0HEDN5	EUROHYPOTHEK AG STEPPED CPN 4.125% 20160406 SERIES#	32,109	0183	CORPORATE
EUR SECOND (460)	1GB298036	XSO213319618	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BK	24,079	0183	CORPORATE
EUR SECOND (460)	1NL369716	XSO227861308	RABOBANK NEDERLAND NV VARIABLE RATE BOND 2015	91,154	0183	CORPORATE
EUR SECOND (460)	1NL812228	XSO286373732	KBC INTERNATIONALE FINANCIERINGSMAATSCHAP VARIA	13,000	0183	CORPORATE
HY VAN ITS	1IT107363	XSO168516713	NIELSEN CO BV 5.625% 20100520 SERIES# MTN1 EMTN	5,686,658	0029	CORPORATE
CVA TREASURIES CS	1US384084	US07927VAP31	TELECOM ITALIA CAPITAL SA FRN 20110201	9,816,179	0059	CORPORATE
OVVOCD546427	045167AW3	US045167AW30	ASIAN DEVELOPMENT BANK/PASIG 5.820% 20280618	26,041,032	0059	CORPORATE
USD SECONDARY	1GB194169	XSO193367439	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BK	61,406	0183	CORPORATE
USD SECONDARY	1GB196873	XSO194454459	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BK	312,550	0183	CORPORATE
USD SECONDARY	1GB278511	XSO210081922	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BK	41,830	0183	CORPORATE
USD SECONDARY	1GB301277	XSO214092271	ROYAL BANK OF SCOTLAND PLC/THE VARIABLE RATE BK	199,904	0183	CORPORATE
USD SECONDARY	1IE451422	XSO362489550	DEFFA ACS BANK VARIABLE RATE BOND 20130522 SERIE	65,142	0183	CORPORATE
USD SECONDARY	1NL478970	XSO366872231	DEFFA ACS BANK VARIABLE RATE BOND 20180605 SERIE	122,839	0183	CORPORATE
USD SECONDARY	1US415862	XSO356365287	COMMONWEALTH BANK OF AUSTRALIA VARIABLE RATE	21,418	0183	CORPORATE
24817GBPFINITS	1CH557699	XSO381268088	CREDIT SUISSE/LONDON 6.125% 20130805 SERIES# EMT	6,960,462	0183	CORPORATE
24817GBPFINITS	1ES536309	XSO356944636	SANTANDER INTERNATIONAL DEBT SAU 5.125% 2011041	273,144	0183	CORPORATE
HYND2 BONDTIS ACT	1IE48968	XSO188274848	CLONDAKIN INDUSTRIES BV 8.000% 20140315 SERIES#	3,181,190	0183	CORPORATE
24817PREFITS	1FR023497	FR0010471125	BNP PARIBAS 6.500% PERP	173,363	0183	CORPORATE
24817PREFITS	1GB082562	XSO170488992	PRUDENTIAL PLC 6.500% PERP	59,539	0183	CORPORATE
24817PREFITS	1GB376204	XSO228269656	LEHMAN BROTHERS UK CAPITAL FUNDING LP 5.125% 20	231,332	0183	LEHMAN PAPER
24817PREFITS	1GB470494	XSO364497999	LLOYDS TSB BANK PLC 7.875% PERP SERIES# EMTN EM	142,786	0183	CORPORATE
24817PREFITS	1GB900847	XSO301813522	LEHMAN BROTHERS UK CAPITAL FUNDING V LP 6.900% E	858,220	0183	CORPORATE
24817GBPFINITSAAA	051034001	XSO091457027	EUROPEAN INVESTMENT BANK 5.375% 20210807	171,873	0183	CORPORATE
24817GBPFINITSAAA	24817GBPFINITSAAA	GB0003080693	UNITED KINGDOM GILT 5.000% 20203007	156,570	0183	GOVERNMENTS
24817GBPFINITSAAA	109174003	XSO091740031	EBRD-EUROPE			

24817GBPITMT	352419766	XS0094626941	ITV PLC 5.825% 20090302	172,449	0183	CORPORATE
24817GBPITMT	698574977	XS0097283096	BRITISH TELECOMMUNICATIONS PLC 5.750% 20281207	1,471,978	0183	CORPORATE
24817GBPITSAUTO	1LE255250	XS0150174358	ASIR IF JERSEY LTD 5.375% 20161014 SERIES# EMTN	23,555	0183	CORPORATE - NON G7
24817GBPITPROP	121617518	XS0121617517	WAL-MART STORES INC 5.750% 20301219	1,711	0183	CORPORATE
24817GBPITPROP	1GB161507	GB00B00NY175	UNITED KINGDOM GILT 4.750% 20381207	318,639	0183	GOVERNMENTS
24817GBPITPROP	1IE528690	XS0241042141	GE CAPITAL UK FUNDING 4.625% 20160118 SERIES# EMT	1,259,603	0183	CORPORATE
24817GBPITPROP	1IE59145	XS0294490312	GE CAPITAL EUROPEAN FUNDING FRN 20140403 SERIES	709,471	0183	CORPORATE
24817GBPITPROP	1JP975103	XS0278809627	EAST JAPAN RAILWAY CO SERIES# EMTN 4.750% 203112	75,953	0183	CORPORATE
24817GBPITPROP	1LU527273	XS0286783079	GLENEORE FINANCE EUROPE SA 5.000% 20190227 SERI	1,301,772	0183	CORPORATE
24817GBPITPROP	1US0575336	XS0167497881	GENERAL ELECTRIC CAPITAL CORP 5.250% 20131210 SE	6,735,565	0183	CORPORATE
24817GBPITPROP	1US571128	XS0257712736	***GENERAL ELECTRIC CA EURO MEDIUM TERM NOT	4,563,578	0183	CORPORATE
24817GBPITPROP	1US879406	XS0297700006	LINDE FINANCE BV 5.875% 20230424 SERIES# EMTN	479,054	0183	CORPORATE
24817GBPUTILITYITS	014170478	XS0141704725	NATIONAL GRID GAS PLC 6.000% 20170807 SERIES# EMT	1,040,759	0183	CORPORATE
24817GBPUTILITYITS	0725GIL0	GB0303880693	UNITED KINGDOM GILT 5.000% 20250307	10,534	0183	GOVERNMENTS
24817GBPUTILITYITS	145194686	XS0151946695	ANGILIAN WATER SERVICES FINANCING PLC 5.837% 2022	595,354	0183	CORPORATE
24817GBPUTILITYITS	1NL217832	XS0327443460	E.ON INTERNATIONAL FINANCE BV 6.000% 20191030 SER	342,064	0183	CORPORATE
24817GBPUTILITYITS	2517894A8	XS0094475802	SEVERN TRENT UTILITIES FINANCE PLC 6.125% 20240221	85,863	0183	CORPORATE
24817GBPUTILITYITS	541264594	XS0061222484	WESTERN POWER DISTRIBUTION SOUTH WALES P 9.250	332,746	0183	CORPORATE
24817GBPUTILITYITS	890059718	XS0086005917	YORKSHIRE WATER SERVICES FINANCE PLC 6.875% 201	618,292	0183	CORPORATE
SHORT 99S	1FR571544	FR0010638338	BNP PARIBAS SA VARIABLE RATE BOND PERP SERIES# 1	13,911,890	0183	CORPORATE
SHORT 99S	1FR729191	FR0010306738	BNP PARIBAS 4.730% PERP	119,183	0183	CORPORATE
SHORT 99S	1GB161507	GB00B00NY175	UNITED KINGDOM GILT 4.750% 20381207	15,980	0183	GOVERNMENTS
SHORT 99S	1GB330813	XS0221879025	HBOS PLC VARIABLE RATE BOND PERP	2,967,208	0183	CORPORATE
SHORT 99S	1GB514275	XS0248675364	BARCLAYS BANK PLC VARIABLE RATE BOND PERP	940,412	0183	CORPORATE
SHORT 99S	1IE156559	XS0323839042	ARCON CAPITAL PLC FOR ROYAL BANK OF SCOT VARIAB	293,901	0183	CORPORATE
SHORT 99S	1I1516152	XS0372000227	BANCA POPOLARE DI MILANO SCARL VARIABLE RATE B	1,304,748	0183	CORPORATE
SHORT 99S	1NL9591613	XS0310904155	BES REAL VARIABLE RATE BOND PERP SERIES# EMTN	280,119	0183	CORPORATE
SHORT 99S	1US065555	XS0319841725	GENERAL ELECTRIC CAPITAL CORP VARIABLE RATE BOI	1,262,103	0183	CORPORATE
SHORT 99S	1US182967	XS0191322857	SLM CORP FRN 20110426 SERIES# EMTN	3,573,675	0183	CORPORATE
SHORT 99S	1US552128	XS0234159415	SLM CORP FRN 20101215 SERIES# EMTN	6,024,981	0183	CORPORATE
SHORT 99S	1US725568	XS0274972842	SLM CORP FRN 20111115 SERIES# EMTN	6,956,339	0183	CORPORATE
SHORT 99S	408030401	XS0193632274	EGG BANKING PLC 6.875% 20211229 SERIES# EMTN	6,361	0183	CORPORATE
SHORT 99S	998975459	XS0297545915	BES FINANCE LTD 6.625% 20100301 SERIES# EMTN	282,714	0183	CORPORATE
TELECOM-SHIGH BETA	1DE197976	XS0325760444	VOLKSWAGEN LEASING GMBH 4.875% 20121018 SERIES#	705,759	0059	CORPORATE
TELECOM-SHIGH BETA	1FR061736	FR0000471930	FRANCE TELECOM SA 8.125% 20330128 SERIES# EMTN	87,450	0059	CORPORATE
TELECOM-SHIGH BETA	1FR468147	XS0365094181	FRANCE TELECOM SA 5.625% 20180522 SERIES# EMTN	838,245	0059	CORPORATE
TELECOM-SHIGH BETA	1FR468698	XS0365092872	FRANCE TELECOM SA 5.250% 20140522 SERIES# EMTN	699,881	0059	CORPORATE
TELECOM-SHIGH BETA	1GB332330	XS0217870434	VIRGIN MEDIA FINANCE PLC 8.750% 20140415 SERIES# =	6,492,773	0059	CORPORATE
TELECOM-SHIGH BETA	1GB517785	XS0323529302	BRITISH TELECOMMUNICATIONS PLC 6.500% 20160707 S	949,498	0059	CORPORATE
TELECOM-SHIGH BETA	1LU189845	XS0192592425	ONO FINANCE PLC 10.500% 20140515 SERIES# REGS	3,482,787	0059	CORPORATE
TELECOM-SHIGH BETA	1LU388405	XS0231411751	HELLAS TELECOMMUNICATIONS LUXEMBOURG V FRN 21	848,649	0059	CORPORATE
TELECOM-SHIGH BETA	1LU715615	XS0273428416	UPC HOLDING BV 8.000% 20161101 SERIES# REGS	1,595,140	0059	CORPORATE
TELECOM-SHIGH BETA	1NL434221	XS0355666941	KONINKLIJKE KPN NV 6.500% 20160115	53,273	0059	CORPORATE
TELECOM-SHIGH BETA	1NO900889	XS0301954717	TELEOR ASA 4.875% 20170529 SERIES# EMTN	259,067	0059	CORPORATE
BNKBNDS9	073624301	XS0309266333	HYPOVEREINSKAS BANK LUXEMBOURG SA 5.000% 20081218	0	0059	CORPORATE
BNKBNDS9	1DE333712	XS0220652209	HSN NORDBANK AG FRN 20100531 EMTN	37,700	0059	CORPORATE
BNKBNDS9	1HK726141	XS0207120238	STANDARD CHARTERED BANK HONG KONG LTD VARIAB	4,221,044	0059	CORPORATE
BNKBNDS9	1KY262772	XS0207754754	BES FINANCE LTD VARIABLE RATE BOND PERP SERIES#	511,117	0059	CORPORATE - NON G7
BNKBNDS9	1KY763753	XS0278435226	BCF FINANCE BANK LTD FRN 20161121 SERIES# EMTN	64,683	0059	CORPORATE - NON G7
BNKBNDS9	1LU188938	XS0191589695	INTESA SANPAOLO FRN 20110510 SERIES# EMTN	4,122,470	0059	CORPORATE
BNKBNDS9	1PT044528	XS0171467854	BES FINANCE LTD VARIABLE RATE BOND PERP	2,157,594	0059	CORPORATE - NON G7
29734INSURANCEITS	1GB130163	XS0181161380	FRIENDS PROVIDENT PLC VARIABLE RATE BOND PERP	557,419	0059	CORPORATE
29734INSURANCEITS	1GB161507	GB00B00NY175	UNITED KINGDOM GILT 4.750% 20381207	6,392	0059	GOVERNMENTS
29734INSURANCEITS	1SE116395	XS0126933620	IF P&C INSURANCE LTD VARIABLE RATE BOND 20210330	11,421,835	0059	CORPORATE
29734INSURANCEITS	1US470834	XS0365314284	AMERICAN INTERNATIONAL GROUP INC VARIABLE RATE	13,719,519	0059	CORPORATE
29734USAUTOSITS	1GB144354	XS0187751150	GMAC LLC 5.375% 20110608 SERIES# EMTN	516,830	0059	CORPORATE
29734USAUTOSITS	1US9699072	XS029699072	FCE BANK PLC 7.125% 20130115 SERIES# EMTN	938,518	0059	CORPORATE
29734TELELOWITS	1NO634409	XS0307552355	NORSKE SKOGINDUSTRIER ASA 7.000% 20170826	2,694,023	0059	CORPORATE
29734INDOTHRBND	0011101C9	XS0124714832	DAA FINANCE PLC 6.150% 20110216	1,967,160	0059	CORPORATE
CORP HYBRIDS LBSF	1GB935512	XS0307868744	REXAM PLC VARIABLE RATE BOND 20670629	275,095	0059	CORPORATE
CORP HYBRIDS LBSF	1NL645859	XS0259604329	LINDE FINANCE BV VARIABLE RATE BOND 20660714	4,850,489	0059	CORPORATE
MEDIA LBSF BOND	1GB452500	XS0362232617	WFP GROUP PLC 6.625% 20160512 SERIES# EMTN	3,684,065	0059	CORPORATE
HYSBRA BOND ITS	1DE392790	XS0154664083	COFINA GMBH FRN 20130915 SERIES# REGS	1,738,858	0059	CORPORATE
HYSBRA BOND ITS	224799601	XS0107657222	FKI PLC 6.625% 20100222	7,610,333	0059	CORPORATE
29734UTILITIESBND	1DE064911	XS0162513211	RWE AG 5.750% 20330214 SERIES# EMTN	472	0059	CORPORATE
29734UTILITIESBND	1DE126033	XS0178816046	VOLKSWAGEN BANK GMBH 5.142% 20131219 SERIES# E	167,825	0059	CORPORATE
29734UTILITIESBND	1GB301970	XS0213972614	NATIONAL GRID PLC 4.375% 20200310 SERIES# EMTN	9,749,682	0059	CORPORATE
DEM SYNDICATE	1GB464014	XS0243852562	LEHMAN BROTHERS UK CAPITAL FUNDING I LP VARIAB	11,197,169	0183	LEHMAN PAPER
SECONDARY MTNS	1ES356195	XS0313440119	BANCO ESPANOL DE CREDITO SA FRN 20090610	21,451,136	0183	CORPORATE
NON USD CP	ABE2U0056	XS0373849503	ALIED ZCD 30JUN-30SEP8	1,371,053	0183	MONEY MARKETS
NON USD CP	ANTDU0069	XS0378253362	ABBEY ZCD 18JUL8-20OCT8	1,367,872	0183	MONEY MARKETS
NON USD CP	CCEBU0206	FR0114539309	NATIXI ZCD 03JUN8-02SEP8	2,064,642	0183	MONEY MARKETS
NON USD CP	EFICA0044	XS0377243190	EXPORT ECP-DISC 15JUL8-15JAN9	36,739,689	0183	MONEY MARKETS
HY BONDS CHEM	1NL972659	XS0309632415	INTERGEN NV 8.500% 20170630 SERIES# 144A	1,809,580	0183	CORPORATE
HY BONDS CHEM	1NL972667	XS0309632415	INTERGEN NV 5.500% 20170630 SERIES# REGS	1,809,580	0183	CORPORATE
43644HYBONDSITS	1CH938989	XS0307399082	BEVERAGE PACKAGING HOLDINGS LUXEMBOURG 19.501	504,300	0059	CORPORATE
43644HYBONDSITS	1LU813295	XS0285604863	LECTA SA FRN 20140215 SERIES# REGS EMTN	898,043	0059	CORPORATE
HY DIST TELCO	1IT245695	XS0203896567	IT HOLDING FINANCE SA 9.875% 20121115 SERIES# REG	450,060	0183	CORPORATE
HY DIST TELCO	1KY887396	XS0298895979	CASTLE HOLDCO 4 LTD FRN 20140515 SERIES# REGS	938,376	0183	CORPORATE
HY DIST TELCO	1NL717765	XS0273489288	CARLSON WAGGONLIT BV FRN 20150501 SERIES# REGS	543,970	0183	CORPORATE
HY DIST TELCO	1US501216	US18114EAF97	RESIDENTIAL CAPITAL LLC	256,266	0183	CORPORATE
HY DIST TELCO	1US942295	XS0302343917	TRAVELPORT LLC 10.875% 20160901	1,649,298	0183	CORPORATE
PAR LBE BOND HEDG	1NL077863	XS0168516713	NIELSEN CO BV 5.625% 20100520 SERIES# MTN1 EMTN	43,086,031	0183	CORPORATE
PAR LBE BOND HEDG	1NL69948	XS0270227316	NXP BV / NXP FUNDING LLC 8.625% 20151015 SERIES# R	1,809,580	0183	CORPORATE
PAR LBE BOND HEDG	1US050703	XS0308134211	NIELSEN FINANCE LLC / NIELSEN FINANCE CO 9.000% 20	2,626,754	0183	CORPORATE
ASIA1 EMG CDS	1UA342040	XS0202078688	STANDARD BANK LONDON HOLDINGS PLC FOR NA 8.125	1,909,597	0059	CORPORATE
RUSSIA1 EMG CDS	1LU434903	XS012232715920	CASTELLANA FINANCE LTD FRN 20500108 SERIES# 1	5,823,488	0059	CORPORATE
BONDS-EAST EUR MG	698751500	USG70333AC66	PETROLEUM EXPORT LTD 5.265% 20110615 SERIES# REX	9,666,802	0059	CORPORATE
25937 3MILL BSKT DD	1KZ212438	XS0304676637	ASTANA FINANCE BV 7.875% 20100608 SERIES# EMTN	3,893,760	0059	CORPORATE
25937 3MILL BSKT DD	1KZ526902	XS0373641009	KAZMUNAIGAZ NATIONAL CO 9.125% 20180702 SERIES# I	49,969	0059	CORPORATE
25937 3MILL BSKT DD	1LU872226	XS0292529046	TNK-BP FINANCE SA 6.125% 20120320 SERIES# REGS	14,763,689	0059	CORPORATE
25937 3MILL BSKT DD	1NL904217	XS0282685659	CENTERCREDIT INTERNATIONAL BV 8.625% 20140130 SE	833,506	0059	CORPORATE
25937 3MILL BSKT DD	698751500	USG70333AC66	PETROLEUM EXPORT LTD 5.265% 20110615 SERIES# REX	4,806	0059	CORPORATE
25702 TRAD AS ITS	1LU215442	XS0327237136	GAZ CAPITAL SA 6.605% 20180213 SERIES# EMTN	2,523,671	0059	CORPORATE
25702 TRAD AS ITS	1LU478638	XS0366830902	RSHB CAPITAL SA FOR OJSC RUSSIAN AGRICULT 7.750%	125,732	0059	CORPORATE
825937TRADISITS	1KZ526902	XS0373641009	KAZMUNAIGAZ NATIONAL CO 9.125% 20180702 SERIES# I	189,843	0059	CORPORATE
CMBS PROP BOOK	1GB319303	XS0266990455	EMC PLC FRN 20190428 SERIES# 5	6,570,192	0183	CMO AGENCIES
CMBS SECONDARY	021848918	XS0218489135	OPERA FINANCE PLC FRN 20120215 SERIES# UNI	10,454,015	0183	CMO AGENCIES
CMBS SECONDARY	021849062	XS0218490623	OPERA FINANCE PLC FRN 20120215 SERIES# UNI	6,691,790	0183	CMO AGENCIES
CMBS SECONDARY	1GB847505	XS0261297880	WINDERMERE CMBS FRN 20150420 SERIES# X	61,026,527	0183	CMO AGENCIES
CMBS NEW ISSUE	1GB256018	XS0271600180	FORDGATE COMMERCIAL SECURITISATION PLC FRN 201	613,262	0183	CMO AGENCIES
CMBS NEW ISSUE	1IE267240	XS0305745597	TALURIS CMBS PLC FRN 20200204 SERIES# 1	11,470,646	0183	CMO AGENCIES
FIXED RATE EURO BN	060704AC7	IT0003684088	ITALLEASE FINANCE SPA FRN 20171014 SERIES# 1	18,928,511	0183	ASSET BACKS
FIXED RATE EURO BN	1GB332637	XS0205870917	BOX HILL LIFE FINANCE PLC FRN 20190415 SERIES# 1	6,798,748	0183	ASSET BACKS
FIXED RATE EURO BN	1IT943844	IT0004010085	ITALFINANCE SECURITISATION VEHICLE SRL FRN 202211	83,501	0183	CMO AGENCIES
EURO ABS	021218912	XS0212189103	RMAC PLC FRN 20370612 SERIES# NS1X	1,499,903	0183	PRIVATE LABEL
EURO ABS	1GB216574	XS0284076295	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 1	8,708,996	0183	ASSET BACKS
EURO ABS	1GB535866	US38741YCJ64	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 3	846,000	0183	CMO AGENCIES
EURO ABS	1IE836358	XS0260595185	EMERALD MORTGAGES PLC FRN 20480715 SERIES# 4	1,224,456	0183	ASSET BACKS
49099 ABS PROP ITS	052604AJ4	XS0195220927	GRANITE MORTGAGES PLC FRN 20440620 SERIES# 2	12,829,308	0059	PRIVATE LABEL
49099 ABS PROP ITS	1IE936494	XS0302922224	CASTELLANA FINANCE LTD FRN 20500108 SERIES# 1	22,414,520	0059	ASSET BACKS
49099 ABS PROP ITS	1IE935502	XS0307416684	CASTELLANA FINANCE LTD FRN 20500108 SERIES# 1	21,879,331	0059	ASSET BACKS
RMBS LEGACY BONDS	1GB240343	XS0328511265	EUROSAIL PRIME UK FRN 20450913 SERIES# PR1X	0	0477	WHOLELOAN
RMBS LEGACY BONDS	1GB559494	XS0253569007	EUROSAIL PLC FRN 20440610 SERIES# 1X	0	0477	ASSET BACKS
RMBS LEGACY BONDS	1GB952111	XS0308673192	EUROSAIL PLC FRN 20450613 SERIES# 3X	0	0477	ASSET BACKS
141 MTS	1US12810FH6	US12810FH69	US TREAS INFLATION INDEX	75,158,696	0059	TREASURIES
141 MTS	1US12810FR4	US12810FR42	US TREAS INFLATION INDEX	8,962,159	0059	TREASURIES
141 MTS	1US12810FS2	US12810FS2	US TREAS INFLATION INDEX NOTE	52,067,291	0059	TREASURIES
141 MTS	1US12810PS1	US12810PS1	US TREAS INFLATION INDEX NOTE	45,201,443	0059	TREASURIES
141 MTS	1US12810PV4	US12810PV44	US TREAS INFLATION INDEX BOND	39,002,484	0059	TREASURIES
141 MTS	1US128275V8	US128275V81	US TREAS INFLATION INDEX NOTE	36,006,365	0059	TREASURIES
141 MTS	1US128276F8	US128276F87	US TREAS INFLATION INDEX NOTE	35,162,467	0059	TREASURIES
141 MTS						

141 MTS	912828ET3	US\$12828ET33	US TREAS NFLATION INDEX NOTE			47,765,483	0059	TREASURIES
141 MTS	912828FB1		US TREAS NFLATION INDEX NOTE			52,497,672	0059	TREASURIES
141 MTS	912828FL97	US\$12828FL97	US TREAS NFLATION INDEX NOTE			52,277,280	0059	TREASURIES
141 MTS	912828GD6	US\$12828GD62	US TREAS NFLATION INDEX NOTE			35,552,964	0059	TREASURIES
141 MTS	912828GN4	US\$12828GN45	US TREAS NFLATION INDEX NOTE			39,246,105	0059	TREASURIES
141 MTS	912828GX2		US TREAS NFLATION INDEX NOTE			18,899,759	0059	TREASURIES
141 MTS	912828.E1		US TREAS NFLATION INDEX NOTE			1,994,050	0059	TREASURIES
OPTION MTS BONDS	912810FH6	US\$12810FH69	US TREAS NFLATION INDEX			26,962,966	0059	TREASURIES
OPTION MTS BONDS	912810PS1		US TREAS NFLATION INDEX NOTE			46,804,331	0059	TREASURIES
OPTION MTS BONDS	912810PV4	US\$12810PV44	US TREAS NFLATION INDEX BOND			35,959,737	0059	TREASURIES
OPTION MTS BONDS	9128274Y5	US\$128274Y56	US TREAS NFLATION INDEX NOTE			9,432,109	0059	TREASURIES
OPTION MTS BONDS	9128276R8	US\$128276R87	US TREAS NFLATION INDEX NOTE			33,564,174	0059	TREASURIES
OPTION MTS BONDS	9128277J5	US\$128277J52	US TREAS NFLATION INDEX NOTE			30,694,229	0059	TREASURIES
OPTION MTS BONDS	912828AF7	US\$12828AF74	US TREAS NFLATION INDEX NOTE			10,444,583	0059	TREASURIES
OPTION MTS BONDS	912828BD1	US\$12828BD18	US TREAS NFLATION INDEX NOTE			87,161,686	0059	TREASURIES
OPTION MTS BONDS	912828BW9		US TREAS NFLATION INDEX NOTE			6,817,685	0059	TREASURIES
OPTION MTS BONDS	912828EA4	US\$12828EA42	US TREAS NFLATION INDEX NOTE			9,696,288	0059	TREASURIES
OPTION MTS BONDS	912828ET3	US\$12828ET33	US TREAS NFLATION INDEX NOTE			33,897,438	0059	TREASURIES
OPTION MTS BONDS	912828FB1		US TREAS NFLATION INDEX NOTE			117,291,134	0059	TREASURIES
OPTION MTS BONDS	912828FL9	US\$12828FL97	US TREAS NFLATION INDEX NOTE			29,779,573	0059	TREASURIES
OPTION MTS BONDS	912828GD6	US\$12828GD62	US TREAS NFLATION INDEX NOTE			87,463,831	0059	TREASURIES
OPTION MTS BONDS	912828GN4	US\$12828GN45	US TREAS NFLATION INDEX NOTE			595,502,808	0059	TREASURIES
OPTION MTS BONDS	912828GX2		US TREAS NFLATION INDEX NOTE			11,520,760	0059	TREASURIES
ADJ1	ADJ1	ADJUSTMENT	ADJUSTMENT			-94,212,526	0059	CORPORATE
ADJ1	ADJ1	ADJUSTMENT	ADJUSTMENT			-45,002	091F	CORPORATE
STOXX	001032051	GB0007189757	RIO TINTO PLC ORD	GBP	10.00GBP	109,224	0183	EQUITY
STOXX	001477118	GB0007547638	ROYAL BANK OF SCOTLAORD	GBP	25.00GBP	42,314	0183	EQUITY
STOXX	002468494	GB0009895202	ASTRAZENECA PLC ORD	USD	0.25GBP	58,794	0183	EQUITY
STOXX	005232384	CH0012005267	NOVARTIS AG SHR	CHF	0.50CHF	193,274	0183	EQUITY
STOXX	007130875	FR0000133308	FRANCE TELECOM SA SHR	EUR	4.00EUR	71,447	0183	EQUITY
STOXX	999082910	DE0005151005	BASF SE SHR	EUR	0.00EUR	73,852	0183	EQUITY
TU2	001995257	US\$718071076	SYNOPSYS INC			12,227	0059	EQUITY
TU2	002789410	US\$6512901082	NEWFIELD EXPLORATIONSHR	USD	0.01USD	1,421	0059	EQUITY
TU2	003071917	US\$0015471081	AK STEEL HOLDING CORP			1,258,836	0059	EQUITY
TU2	003487818	US\$081901003	AFFILIATED COMPUTER SHR	USD	0.01USD	1,940,011	0059	EQUITY
TU2	003503737	US\$29671081	SIRIUS XM RADIO INC SHR	USD	0.00USD	1,302	0059	EQUITY
TU2	005337365	US\$3330X1000	DRS TECHNOLOGIES INCNSHR	USD	0.01USD	300,897	0059	EQUITY
TU2	006395209	US\$2886E1082	NCR CORP SHR	USD	0.01USD	530,702	0059	EQUITY
TU2	006366041	US\$651191009	STEEL DYNAMICS INC SHR	USD	0.00USD	452,245	0059	EQUITY
TU2	008274623	US\$190231082	CORN PRODUCTS INTERNSHR	USD	0.01USC	18,500	0059	EQUITY
TU2	014263289	US\$4606951096	INTERSIL CORP SHR	USD	0.01USD	1,679	0059	EQUITY
TU2	019969104	US\$00751Y1064	ADVANCE AUTO PARTS ISHR	USD	0.00USD	24,450	0059	EQUITY
TU2	025870106	US\$0010551028	AFLAC INC			52,509	0059	EQUITY
TU2	110122108	US\$1101221083	BRISTOL MYERS SQUIBB CO			175,694	0059	EQUITY
TU2	110508636	BM\$006210098	BM&S CAPITAL HOLDING LTD			286,520	0059	EQUITY
TU2	1US129596	US\$293775085	NRG ENERGY INC NEW			86,211	0059	EQUITY
TU2	1US143373	US\$49460W2089	KINETIC CONCEPTS INCNSHR	USD	0.00USD	100,778	0059	EQUITY
TU2	1US260458	BMG365351391	FOSTER WHEELER LTD SHR	USD	0.01USD	20,008	0059	EQUITY
TU2	1US287790	US\$1508701034	CELANESE CORP SHR	USD	0.00USD	239,732	0059	EQUITY
TU2	1US686934	US\$907421019	OWENS CORNING INC SHR	NPV	USD	1,235,363	0059	EQUITY
TU2	1US706120	US\$78390X1019	SAIC INC			1,067,028	0059	EQUITY
TU2	201723103	US\$2017231034	COMMERCIAL METALS COSHR	USD	0.01USC	42,504	0059	EQUITY
TU2	53564542	BMG169621056	BUNGE LTD SHR	USD	0.01USD	172,856	0059	EQUITY
TU2	552690109	US\$526901096	MDU RESOURCES GROUP SHR	USD	1.00USI	281,353	0059	EQUITY
TU2	639017300	US\$287821044	NBTY INC SHR	USD	0.00USD	445,118	0059	EQUITY
TU2	695156109	US\$951561090	PACKAGING CORP OF AMSHR	USD	0.01USD	166,084	0059	EQUITY
TU2	786429100	US\$7864291007	SAFECO CORP			350,462	0059	EQUITY
TU2	879433100	US\$794331004	TELEPHONE & DATA SYSSHR	USD	0.01USD	6,126	0059	EQUITY
PHZ	002786804	US\$173611064	ALLEGHENY ENERGY INCNSHR	USD	1.25USD	1,101	0059	EQUITY
PHZ	006366041	US\$651191009	STEEL DYNAMICS INC SHR	USD	0.00USD	34,089	0059	EQUITY
PHZ	008274623	US\$190231082	CORN PRODUCTS INTERNSHR	USD	0.01USC	219,554	0059	EQUITY
PHZ	025870108	US\$0010551028	AFLAC INC			178,818	0059	EQUITY
PHZ	201723103	US\$2017231034	COMMERCIAL METALS COSHR	USD	0.01USC	26,515	0059	EQUITY
PHZ	552690109	US\$526901096	MDU RESOURCES GROUP SHR	USD	1.00USI	234,182	0059	EQUITY
PHZ	589331107	US\$5893311077	MERCK & CO INC			32,499	0059	EQUITY
PHZ	786429100	US\$7864291007	SAFECO CORP			276,402	0059	EQUITY
PHZ2	001995257	US\$718071076	SYNOPSYS INC			6,147	0059	EQUITY
PHZ2	002039485	US\$776961081	ROPER INDUSTRIES INC NEW			86,587	0059	EQUITY
PHZ2	002789410	US\$6512901082	NEWFIELD EXPLORATIONSHR	USD	0.01USD	2,848	0059	EQUITY
PHZ2	003487818	US\$081901003	AFFILIATED COMPUTER SHR	USD	0.01USD	132,351	0059	EQUITY
PHZ2	006365209	US\$2886E1082	NCR CORP SHR	USD	0.01USD	41,622	0059	EQUITY
PHZ2	006366041	US\$651191009	STEEL DYNAMICS INC SHR	USD	0.00USD	12,984	0059	EQUITY
PHZ2	008274623	US\$190231082	CORN PRODUCTS INTERNSHR	USD	0.01USC	42,584	0059	EQUITY
PHZ2	025870108	US\$0010551028	AFLAC INC			29,368	0059	EQUITY
PHZ2	201723103	US\$2017231034	COMMERCIAL METALS COSHR	USD	0.01USC	5,536	0059	EQUITY
PHZ2	552690109	US\$526901096	MDU RESOURCES GROUP SHR	USD	1.00USI	41,818	0059	EQUITY
PHZ2	786429100	US\$7864291007	SAFECO CORP			45,097	0059	EQUITY
RA1_US	982526105	US\$825261053	WM WRIGLEY JR CO			108,990	0059	EQUITY
SB8	002789410	US\$6512901082	NEWFIELD EXPLORATIONSHR	USD	0.01USD	975	0059	EQUITY
SB8	006366041	US\$651191009	STEEL DYNAMICS INC SHR	USD	0.00USD	7,113	0059	EQUITY
SB8	1US260458	BMG365351391	FOSTER WHEELER LTD SHR	USD	0.01USD	251	0059	EQUITY
SB8	1US706120	US\$78390X1019	SAIC INC			7,344	0059	EQUITY
SB8	201723103	US\$2017231034	COMMERCIAL METALS COSHR	USD	0.01USC	2,658	0059	EQUITY
SB8	53564542	BMG169621056	BUNGE LTD SHR	USD	0.01USD	9,507	0059	EQUITY
SB7	002789410	US\$6512901082	NEWFIELD EXPLORATIONSHR	USD	0.01USD	1,309	0059	EQUITY
SB7	006366041	US\$651191009	STEEL DYNAMICS INC SHR	USD	0.00USD	9,545	0059	EQUITY
SB7	1US260458	BMG365351391	FOSTER WHEELER LTD SHR	USD	0.01USD	337	0059	EQUITY
SB7	1US706120	US\$78390X1019	SAIC INC			9,853	0059	EQUITY
SB7	201723103	US\$2017231034	COMMERCIAL METALS COSHR	USD	0.01USC	3,566	0059	EQUITY
SB7	53564542	BMG169621056	BUNGE LTD SHR	USD	0.01USD	12,736	0059	EQUITY
SB1	002789410	US\$6512901082	NEWFIELD EXPLORATIONSHR	USD	0.01USD	6,946	0059	EQUITY
SB1	006366041	US\$651191009	STEEL DYNAMICS INC SHR	USD	0.00USD	51,512	0059	EQUITY
SB1	1US260458	BMG365351391	FOSTER WHEELER LTD SHR	USD	0.01USD	1,819	0059	EQUITY
SB1	1US706120	US\$78390X1019	SAIC INC			53,170	0059	EQUITY
SB1	201723103	US\$2017231034	COMMERCIAL METALS COSHR	USD	0.01USC	19,248	0059	EQUITY
SB1	53564542	BMG169621056	BUNGE LTD SHR	USD	0.01USD	68,761	0059	EQUITY
SB6	002789410	US\$6512901082	NEWFIELD EXPLORATIONSHR	USD	0.01USD	7,063	0059	EQUITY
SB6	006366041	US\$651191009	STEEL DYNAMICS INC SHR	USD	0.00USD	52,891	0059	EQUITY
SB6	1US260458	BMG365351391	FOSTER WHEELER LTD SHR	USD	0.01USD	1,868	0059	EQUITY
SB6	1US706120	US\$78390X1019	SAIC INC			54,588	0059	EQUITY
SB6	201723103	US\$2017231034	COMMERCIAL METALS COSHR	USD	0.01USC	19,764	0059	EQUITY
SB6	53564542	BMG169621056	BUNGE LTD SHR	USD	0.01USD	70,592	0059	EQUITY
SB3	002789410	US\$6512901082	NEWFIELD EXPLORATIONSHR	USD	0.01USD	340	0059	EQUITY
SB3	006366041	US\$651191009	STEEL DYNAMICS INC SHR	USD	0.00USD	2,477	0059	EQUITY
SB3	1US260458	BMG365351391	FOSTER WHEELER LTD SHR	USD	0.01USD	87	0059	EQUITY
SB3	1US706120	US\$78390X1019	SAIC INC			2,554	0059	EQUITY
SB3	201723103	US\$2017231034	COMMERCIAL METALS COSHR	USD	0.01USC	924	0059	EQUITY
SB3	53564542	BMG169621056	BUNGE LTD SHR	USD	0.01USD	3,304	0059	EQUITY
SB4	002789410	US\$6512901082	NEWFIELD EXPLORATIONSHR	USD	0.01USD	15,156	0059	EQUITY
SB4	006366041	US\$651191009	STEEL DYNAMICS INC SHR	USD	0.00USD	110,478	0059	EQUITY
SB4	1US260458	BMG365351391	FOSTER WHEELER LTD SHR	USD	0.01USD	3,901	0059	EQUITY
SB4	1US706120	US\$78390X1019	SAIC INC			114,013	0059	EQUITY
SB4	201723103	US\$2017231034	COMMERCIAL METALS COSHR	USD	0.01USC	41,280	0059	EQUITY
SB4	53564542	BMG169621056	BUNGE LTD SHR	USD	0.01USD	147,411	0059	EQUITY
CI INTL - US	009385659	FR0010220475	ALSTOM SA SHR	EUR	7.00EUR	350,845	0059	EQUITY
CI INTL - US	999082910	DE0005151005	BASF SE SHR	EUR	0.00EUR	8,864	0059	EQUITY
ANM1	589331107	US\$5893311077	MERCK & CO INC			441,058	0059	EQUITY
TL7	001995257	US\$718071076	SYNOPSYS INC			4,138	0059	EQUITY
TL7	003071917	US\$0015471081	AK STEEL HOLDING CORP			221,911	0059	EQUITY
TL7	004702288	BMG7496G1033	RENAISSANCE CERE HOLDINSHR	USD	1.00USD	51,047	0059	EQUITY
TL5	002789410	US\$6512901082	NEWFIELD EXPLORATIONSHR	USD	0.01USD	693	0059	EQUITY
TL5	003071917	US\$0015471081	AK STEEL HOLDING CORP			12,774	0059	EQUITY
TL5	006366041	US\$651191009	STEEL DYNAMICS INC SHR	USD	0.00USD	5,786	0059	EQUITY
TL5	1US287790	US\$1508701034	CELANESE CORP SHR	USD	0.00USD	14,013	0059	EQUITY
TL5	201723103	US\$2017231034	COMMERCIAL METALS COSHR	USD	0.01USC	1,919	0059	EQUITY
TL5	53564542	BMG169621056	BUNGE LTD SHR	USD	0.01USD	4,754	0059	EQUITY
TL3	001995257	US\$718071076	SYNOPSYS INC			49,338	0059	EQUITY
TL3	003071917	US\$0015471081	AK STEEL HOLDING CORP			500,774	0059	EQUITY

TL3	006366041	US8581191009	STEEL DYNAMICS INC SHR	USD	0.00USD	37,793	0059	EQUITY
TL3	1US260458	BMG365351391	FOSTER WHEELER LTD SHR	USD	0.01USD	29,757	0059	EQUITY
TL1	001995257	US8190710776	SYNOPSIS INC			36,267	0059	EQUITY
TL1	002039495	US1768961061	ROPER INDUSTRIES INC NEW			164,718	0059	EQUITY
TL1	003071917	US0015471081	AK STEEL HOLDING CORP			33,951	0059	EQUITY
TL1	004702288	BMG749661033	RENAISSANCE CERE HOLDINGSHR	USD	1.00USD	16,480	0059	EQUITY
TL1	006366041	US8581191009	STEEL DYNAMICS INC SHR	USD	0.00USD	57,685	0059	EQUITY
TL1	1US143373	US49460W2089	KINETIC CONCEPTS INC SHR	USD	0.00USD	33,888	0059	EQUITY
TL1	1US287790	US508701034	CELANESE CORP SHR	USD	0.00USD	94,469	0059	EQUITY
TL1	1US686934	US6907421019	OWENS CORNING INC SHR	NPV	USD	188,176	0059	EQUITY
TL1	1US706120	US78390X1019	SAIC INC			118,170	0059	EQUITY
TL1	201723103	US2017231034	COMMERCIAL METALS COSHR	USD	0.01USD	32,731	0059	EQUITY
TL1	53564542	BMG169621056	BUNGE LTD SHR	USD	0.01USD	58,466	0059	EQUITY
TL1	639017300	US287821044	NETY INC SHR	USD	0.00USD	2,464	0059	EQUITY
TL8	001995257	US8190710776	SYNOPSIS INC			175,548	0059	EQUITY
TL8	002039495	US1768961061	ROPER INDUSTRIES INC NEW			5,430	0059	EQUITY
TL8	002403517	US00507V1098	ACTIVISION BLIZZARD SHR	USD	0.00USD	530,371	0059	EQUITY
TL8	002786804	US0173611064	ALLEGHENY ENERGY INC SHR	USD	1.25USD	1,274,117	0059	EQUITY
TL8	002789410	US6512901082	NEWFIELD EXPLORATIONSHR	USD	0.01USD	293,509	0059	EQUITY
TL8	003071917	US0015471081	AK STEEL HOLDING CORP			6,072,941	0059	EQUITY
TL8	003487818	US0081901003	AFFILIATED COMPUTER SHR	USD	0.01USD	513,432	0059	EQUITY
TL8	004702288	BMG749661033	RENAISSANCE CERE HOLDINGSHR	USD	1.00USD	189,524	0059	EQUITY
TL8	006366041	US8581191009	STEEL DYNAMICS INC SHR	USD	0.00USD	1,619,600	0059	EQUITY
TL8	019969104	US00751Y1064	ADVANCE AUTO PARTS ISHR	USD	0.00USD	795,845	0059	EQUITY
TL8	1US086930	BMG0692U1099	***AXIS CAPITAL HOLDINGS LTD			39,308	0059	EQUITY
TL8	1US129596	US293775085	NRG ENERGY INC NEW			1,893,406	0059	EQUITY
TL8	1US143373	US49460W2089	KINETIC CONCEPTS INC SHR	USD	0.00USD	52,184	0059	EQUITY
TL8	1US260458	BMG365351391	FOSTER WHEELER LTD SHR	USD	0.01USD	94,628	0059	EQUITY
TL8	1US287790	US1508701034	CELANESE CORP SHR	USD	0.00USD	393,619	0059	EQUITY
TL8	1US686934	US6907421019	OWENS CORNING INC SHR	NPV	USD	118,848	0059	EQUITY
TL8	1US706120	US78390X1019	SAIC INC			204,525	0059	EQUITY
TL8	201723103	US2017231034	COMMERCIAL METALS COSHR	USD	0.01USD	146,244	0059	EQUITY
TL8	53564542	BMG169621056	BUNGE LTD SHR	USD	0.01USD	1,283,711	0059	EQUITY
TL8	652487802	US65248E1047	NEWS CORP SHR	USD	0.01USD	28,016	0059	EQUITY
TL8	695156109	US6951561090	PACKAGING CORP OF AMSHR	USD	0.01USD	117,598	0059	EQUITY
SA5	001995257	US8190710776	SYNOPSIS INC			9,619	0059	EQUITY
SA5	002403517	US00507V1098	ACTIVISION BLIZZARD SHR	USD	0.00USD	202,593	0059	EQUITY
SA5	002786804	US0173611064	ALLEGHENY ENERGY INC SHR	USD	1.25USD	27,191	0059	EQUITY
SA5	003487818	US0081901003	AFFILIATED COMPUTER SHR	USD	0.01USD	297,541	0059	EQUITY
SA5	004702288	BMG749661033	RENAISSANCE CERE HOLDINGSHR	USD	1.00USD	173,064	0059	EQUITY
SA5	006365209	US62886E1082	NCR CORP SHR	USD	0.01USD	129,467	0059	EQUITY
SA5	006366041	US8581191009	STEEL DYNAMICS INC SHR	USD	0.00USD	80,231	0059	EQUITY
SA5	008274623	US1190231082	CORN PRODUCTS INTERNSHR	USD	0.01USD	159,334	0059	EQUITY
SA5	014263289	US4606951096	INTER-SIL CORP SHR	USD	0.01USD	292,500	0059	EQUITY
SA5	019969104	US00751Y1064	ADVANCE AUTO PARTS ISHR	USD	0.00USD	65,497	0059	EQUITY
SA5	1US086930	BMG0692U1099	***AXIS CAPITAL HOLDINGS LTD			494,613	0059	EQUITY
SA5	1US287790	US1508701034	CELANESE CORP SHR	USD	0.00USD	111,536	0059	EQUITY
SA5	1US686934	US6907421019	OWENS CORNING INC SHR	NPV	USD	90,300	0059	EQUITY
SA5	1US706120	US78390X1019	SAIC INC			243,309	0059	EQUITY
SA5	201723103	US2017231034	COMMERCIAL METALS COSHR	USD	0.01USD	59,553	0059	EQUITY
SA5	53564542	BMG169621056	BUNGE LTD SHR	USD	0.01USD	440,173	0059	EQUITY
SA5	639017300	US287821044	NETY INC SHR	USD	0.00USD	22,998	0059	EQUITY
SA5	652487802	US65248E1047	NEWS CORP SHR	USD	0.01USD	117,072	0059	EQUITY
SA5	695156109	US6951561090	PACKAGING CORP OF AMSHR	USD	0.01USD	65,468	0059	EQUITY
SA5	786429100	US7864291007	SAFECO CORP			197,515	0059	EQUITY
SA4	014263289	US4606951096	INTER-SIL CORP SHR	USD	0.01USD	213,758	0059	EQUITY
SA4	110122108	US0081901003	BRISTOL MYERS SQUIBB CO			767,552	0059	EQUITY
BM1	002039495	US1768961061	ROPER INDUSTRIES INC NEW			47,098	0059	EQUITY
BM1	019969104	US00751Y1064	ADVANCE AUTO PARTS ISHR	USD	0.00USD	268,478	0059	EQUITY
BM1	1US086930	BMG0692U1099	***AXIS CAPITAL HOLDINGS LTD			95,812	0059	EQUITY
BM1	695156109	US6951561090	PACKAGING CORP OF AMSHR	USD	0.01USD	34,789	0059	EQUITY
ETF TRADING 34	A0125470	US00751Y1064	ADVANCE AUTO PARTS INC			24	0000	EQUITY
SGX	A0043750	US0173611064	ALLEGHENY ENERGY INC			294	0A80	EQUITY
SGX	A2439710	US0010551028	AFLAC INC			3,238	0A80	EQUITY
SGX	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A			3,300	0A80	EQUITY
SGX	A4377170	US0015471081	AK STEEL HOLDING CORP			1,363	0A80	EQUITY
SGX	M3223780	US5893311077	MERCK & CO INC			3,357	0A80	EQUITY
SGX	N0074070	US65248E1047	NEWS CORPORATION	CLASS A		620	0A80	EQUITY
SGX	S0065580	US7864291007	SAFECO CORP			5,865	0A80	EQUITY
SGX	W0765100	US8625261053	WM WRIGLEY JR CO			9,824	0A80	EQUITY
RAG	A0043750	US0173611064	ALLEGHENY ENERGY INC			4,972	0A80	EQUITY
RAG	A0125470	US00751Y1064	ADVANCE AUTO PARTS INC			4,509	0A80	EQUITY
RAG	A0168290	BMG0692U1099	***AXIS CAPITAL HOLDINGS LTD			4,063	0A80	EQUITY
RAG	A2439710	US0010551028	AFLAC INC			23,632	0A80	EQUITY
RAG	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A			6,000	0A80	EQUITY
RAG	A4377170	US0015471081	AK STEEL HOLDING CORP			19,969	0A80	EQUITY
RAG	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO			119,793	0A80	EQUITY
RAG	C0148020	US1508701034	CELANESE CORPORATION	SERIES A		4,504	0A80	EQUITY
RAG	F0074890	BMG365351391	FOSTER WHEELER LTD NEW			549	0A80	EQUITY
RAG	H0088290	US4606951096	INTER-SIL CORPORATION CL A	(FRM INTER-SIL HLG CO		646	0A80	EQUITY
RAG	K0032470	US49460W2089	KINETIC CONCEPTS INC NEW			2,943	0A80	EQUITY
RAG	M3223780	US5893311077	MERCK & CO INC			13,784	0A80	EQUITY
RAG	N0011740	US62886E1082	NCR CORP NEW			8,459	0A80	EQUITY
RAG	N0069380	US6293775085	NRG ENERGY INC NEW			4,592	0A80	EQUITY
RAG	N0074070	US65248E1047	NEWS CORPORATION	CLASS A		2,541	0A80	EQUITY
RAG	N0862050	US287821044	NETY INC			1,037	0A80	EQUITY
RAG	P0106350	US6951561090	PACKAGING CORP AMER			549	0A80	EQUITY
RAG	R5190130	US1768961061	ROPER INDUSTRIES INC NEW			14,228	0A80	EQUITY
RAG	R5664350	US7753711073	ROHM & HAAS CO			7,478	0A80	EQUITY
RAG	S0034110	US8581191009	STEEL DYNAMICS INC			1,666	0A80	EQUITY
RAG	S0208310	US78390X1019	SAIC INC			1,703	0A80	EQUITY
RAG	S0217980	US2967N1081	SIRIUS XM RADIO INC			3,029	0A80	EQUITY
RAG	T1390040	US794331004	TELEPHONE & DATA SYSTEMS INC			197	0A80	EQUITY
RAG	W0765100	US8625261053	WM WRIGLEY JR CO			45,524	0A80	EQUITY
LB5F N-FR1	A0168290	BMG0692U1099	***AXIS CAPITAL HOLDINGS LTD			7,908	0059	EQUITY
LB5F N-FR1	A2439710	US0010551028	AFLAC INC			10,711	0059	EQUITY
LB5F N-FR1	R2226810	BMG749661033	***RENAISSANCE CERE HOLDINGS LTD			5,959	0059	EQUITY
LB5F N-FR1	S0065580	US7864291007	SAFECO CORP			12,696	0059	EQUITY
LB5F N-FR2	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO			526,767	0059	EQUITY
LB5F N-FR2	K0032470	US49460W2089	KINETIC CONCEPTS INC NEW			11,307	0059	EQUITY
LB5F N-FR2	M3223780	US5893311077	MERCK & CO INC			195,389	0059	EQUITY
PRPH	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO			207,845	0059	EQUITY
PRPH	M3223780	US5893311077	MERCK & CO INC			77,543	0059	EQUITY
LB5F N-FR8	T1390040	US794331004	TELEPHONE & DATA SYSTEMS INC			423	0059	EQUITY
LB SPECIAL FINANCING N-B2ENAS	R5684350	US7753711073	ROHM & HAAS CO			345,545	0059	EQUITY
LB SPECIAL FINANCING N-B2ENAS	S0217980	US2967N1081	SIRIUS XM RADIO INC			125,819	0059	EQUITY
ETF SPY	A0043750	US0173611064	ALLEGHENY ENERGY INC			185,177	0059	EQUITY
ETF SPY	A2439710	US0010551028	AFLAC INC			880,259	0059	EQUITY
ETF SPY	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A			868,555	0059	EQUITY
ETF SPY	A4377170	US0015471081	AK STEEL HOLDING CORP			743,895	0059	EQUITY
ETF SPY	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO			4,899,169	0059	EQUITY
ETF SPY	M3223780	US5893311077	MERCK & CO INC			1,795,964	0059	EQUITY
ETF SPY	N0074070	US65248E1047	NEWS CORPORATION	CLASS A		235,335	0059	EQUITY
ETF SPY	R5664350	US7753711073	ROHM & HAAS CO			312,234	0059	EQUITY
ETF SPY	S0065580	US7864291007	SAFECO CORP			1,071,420	0059	EQUITY
ETF SPY	W0765100	US8625261053	WM WRIGLEY JR CO			1,784,528	0059	EQUITY
HEDGE	A0168290	BMG0692U1099	***AXIS CAPITAL HOLDINGS LTD			181,583	0059	EQUITY
HEDGE	N0069380	US6293775085	NRG ENERGY INC NEW			152,103	0059	EQUITY
HEDGE	R2226810	BMG749661033	***RENAISSANCE CERE HOLDINGS LTD			553,195	0059	EQUITY
ETF DIA	M3223780	US5893311077	MERCK & CO INC			214,011	0059	EQUITY
ETF MDY	A0125470	US00751Y1064	ADVANCE AUTO PARTS INC			158,788	0059	EQUITY
ETF MDY	C0049040	US2190231082	CORN PRODUCTS INTERNATIONAL INC			440,818	0059	EQUITY
ETF MDY	C5402320	US2017231034	COMMERCIAL METALS CO			59,871	0059	EQUITY
ETF MDY	D0014160	US23330X1000	DRS TECHNOLOGIES INC			272,312	0059	EQUITY
ETF MDY	H0068290	US4606951096	INTER-SIL CORPORATION CL A	(FRM INTER-SIL HLG CO		66,818	0059	EQUITY
ETF MDY	K0032470	US49460W2089	KINETIC CONCEPTS INC NEW			99,689	0059	EQUITY
ETF MDY	M0018930	US5526901096	MDU RESOURCES GROUP INC			521,189	0059	EQUITY
ETF MDY	N0011740	US62886E1082	NCR CORP NEW			330,704	0059	EQUITY

ETF MDY	N0682050	US6287821044	NBTY INC	72,052	0059	EQUITY
ETF MDY	N1263760	US6512901082	NEWFIELD EXPLORATION CO	48,321	0059	EQUITY
ETF MDY	P0106350	US6951561090	PACKAGING CORP AMER	73,030	0059	EQUITY
ETF MDY	R5190130	US7768961061	ROPER INDUSTRIES INC NEW	501,735	0059	EQUITY
ETF MDY	S0034110	US8581191009	STEEL DYNAMICS INC	243,811	0059	EQUITY
ETF MDY	S0208310	US78390X1019	SAIC INC	355,922	0059	EQUITY
ETF MDY	S7404980	US8716071076	SYNOPSYS INC	28,448	0059	EQUITY
ETF MDY	T1390040	US8794331004	TELEPHONE & DATA SYSTEMS INC	16,730	0059	EQUITY
PRMT	T1390040	US8794331004	TELEPHONE & DATA SYSTEMS INC	5,713	0059	EQUITY
PRUT	A0043750	US0173611064	ALLEGHENY ENERGY INC	53,177	0059	EQUITY
PRUT	N0069380	US6293775085	NRG ENERGY INC NEW	131,386	0059	EQUITY
PRSC	H0068290	US4606951096	INTERMIL CORPORATION CL A (FRM INTERSL HLG CO	7,778	0059	EQUITY
RIY	A0043750	US0173611064	ALLEGHENY ENERGY INC	10,810	0059	EQUITY
RIY	A0125470	US0075111064	ADVANCE AUTO PARTS INC	9,624	0059	EQUITY
RIY	A0168290	BMG0692U1099	***AXIS CAPITAL HOLDINGS LTD	37,123	0059	EQUITY
RIY	A2439710	US0010551028	AFLAC INC	50,440	0059	EQUITY
RIY	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A	46,300	0059	EQUITY
RIY	A4377170	US0015471081	AK STEEL HOLDING CORP	42,591	0059	EQUITY
RIY	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	280,041	0059	EQUITY
RIY	C0049040	US2190231082	CORN PRODUCTS INTERNATIONAL INC	26,703	0059	EQUITY
RIY	C0148020	US1508701034	CELANESE CORPORATION SERIES A	11,050	0059	EQUITY
RIY	C5482320	US2017231034	COMMERCIAL METALS CO	3,815	0059	EQUITY
RIY	D0014160	US23330X1000	DRS TECHNOLOGIES INC	16,511	0059	EQUITY
RIY	F0074890	BMG365351391	FOSTER WHEELER LTD NEW	1,172	0059	EQUITY
RIY	H0068290	US4606951096	INTERMIL CORPORATION CL A (FRM INTERSL HLG CO	4,049	0059	EQUITY
RIY	K0032470	US49460W2089	KINETIC CONCEPTS INC NEW	6,284	0059	EQUITY
RIY	M0018930	US5269010996	MDU RESOURCES GROUP INC	31,581	0059	EQUITY
RIY	M3223780	US5893311077	MERCK & CO INC	102,873	0059	EQUITY
RIY	N0011740	US62898E1082	NCR CORP NEW	20,035	0059	EQUITY
RIY	N0069380	US6293775085	NRG ENERGY INC NEW	26,004	0059	EQUITY
RIY	N0074070	US65248E1047	NEWS CORPORATION CLASS A	13,556	0059	EQUITY
RIY	N0682050	US6287821044	NBTY INC	4,484	0059	EQUITY
RIY	N1263760	US6512901082	NEWFIELD EXPLORATION CO	2,928	0059	EQUITY
RIY	P0106350	US6951561090	PACKAGING CORP AMER	5,029	0059	EQUITY
RIY	P0198410	US6907421019	OWENS CORNING	18,805	0059	EQUITY
RIY	R2226810	BMG7496G1033	***RENAISSANCE HOLDINGS LTD	27,945	0059	EQUITY
RIY	R5190130	US7768961061	ROPER INDUSTRIES INC NEW	30,399	0059	EQUITY
RIY	R5664350	US7753711073	ROHM & HAAS CO	18,908	0059	EQUITY
RIY	S0034110	US8581191009	STEEL DYNAMICS INC	13,098	0059	EQUITY
RIY	S0065580	US7864291007	SAFECO CORP	61,364	0059	EQUITY
RIY	S0208310	US78390X1019	SAIC INC	21,601	0059	EQUITY
RIY	S0217980	US82967N1081	SIRIUS XM RADIO INC	6,652	0059	EQUITY
RIY	S7404980	US8716071076	SYNOPSYS INC	1,712	0059	EQUITY
RIY	T1390040	US8794331004	TELEPHONE & DATA SYSTEMS INC	990	0059	EQUITY
RIY	W7058100	US825261053	WM WRIGLEY JR CO	113,326	0059	EQUITY
R1000	A0043750	US0173611064	ALLEGHENY ENERGY INC	12,157	0059	EQUITY
R1000	A0125470	US0075111064	ADVANCE AUTO PARTS INC	11,022	0059	EQUITY
R1000	A0168290	BMG0692U1099	***AXIS CAPITAL HOLDINGS LTD	9,916	0059	EQUITY
R1000	A2439710	US0010551028	AFLAC INC	57,811	0059	EQUITY
R1000	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A	14,700	0059	EQUITY
R1000	A4377170	US0015471081	AK STEEL HOLDING CORP	48,518	0059	EQUITY
R1000	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	283,061	0059	EQUITY
R1000	C0148020	US1508701034	CELANESE CORPORATION SERIES A	11,022	0059	EQUITY
R1000	F0074890	BMG365351391	FOSTER WHEELER LTD NEW	1,344	0059	EQUITY
R1000	H0068290	US4606951096	INTERMIL CORPORATION CL A (FRM INTERSL HLG CO	1,581	0059	EQUITY
R1000	K0032470	US49460W2089	KINETIC CONCEPTS INC NEW	7,211	0059	EQUITY
R1000	M3223780	US5893311077	MERCK & CO INC	33,725	0059	EQUITY
R1000	N0011740	US62898E1082	NCR CORP NEW	20,695	0059	EQUITY
R1000	N0069380	US6293775085	NRG ENERGY INC NEW	11,235	0059	EQUITY
R1000	N0074070	US65248E1047	NEWS CORPORATION CLASS A	6,215	0059	EQUITY
R1000	N0682050	US6287821044	NBTY INC	2,532	0059	EQUITY
R1000	P0106350	US6951561090	PACKAGING CORP AMER	1,342	0059	EQUITY
R1000	R5190130	US7768961061	ROPER INDUSTRIES INC NEW	34,945	0059	EQUITY
R1000	R5664350	US7753711073	ROHM & HAAS CO	18,314	0059	EQUITY
R1000	S0034110	US8581191009	STEEL DYNAMICS INC	4,083	0059	EQUITY
R1000	S0208310	US78390X1019	SAIC INC	4,154	0059	EQUITY
R1000	S0217980	US82967N1081	SIRIUS XM RADIO INC	7,408	0059	EQUITY
R1000	T1390040	US8794331004	TELEPHONE & DATA SYSTEMS INC	483	0059	EQUITY
R1000	W7058100	US825261053	WM WRIGLEY JR CO	111,343	0059	EQUITY
CI INTL NON US	A4377170	US0015471081	AK STEEL HOLDING CORP	344	0059	EQUITY
CI INTL NON US	C5482320	US2017231034	COMMERCIAL METALS CO	43	0059	EQUITY
CI INTL NON US	S0034110	US8581191009	STEEL DYNAMICS INC	106	0059	EQUITY
WORLD 2	A0043750	US0173611064	ALLEGHENY ENERGY INC	862	0059	EQUITY
WORLD 2	A0125470	US0075111064	ADVANCE AUTO PARTS INC	782	0059	EQUITY
WORLD 2	A0168290	BMG0692U1099	***AXIS CAPITAL HOLDINGS LTD	2,928	0059	EQUITY
WORLD 2	A2439710	US0010551028	AFLAC INC	4,204	0059	EQUITY
WORLD 2	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A	3,800	0059	EQUITY
WORLD 2	A4377170	US0015471081	AK STEEL HOLDING CORP	3,463	0059	EQUITY
WORLD 2	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	22,777	0059	EQUITY
WORLD 2	C0148020	US1508701034	CELANESE CORPORATION SERIES A	901	0059	EQUITY
WORLD 2	F0074890	BMG365351391	FOSTER WHEELER LTD NEW	95	0059	EQUITY
WORLD 2	H0068290	US4606951096	INTERMIL CORPORATION CL A (FRM INTERSL HLG CO	339	0059	EQUITY
WORLD 2	M0018930	US5269010996	MDU RESOURCES GROUP INC	2,442	0059	EQUITY
WORLD 2	M3223780	US5893311077	MERCK & CO INC	8,440	0059	EQUITY
WORLD 2	N0069380	US6293775085	NRG ENERGY INC NEW	2,018	0059	EQUITY
WORLD 2	N0074070	US65248E1047	NEWS CORPORATION CLASS A	865	0059	EQUITY
WORLD 2	N1263760	US6512901082	NEWFIELD EXPLORATION CO	237	0059	EQUITY
WORLD 2	R2226810	BMG7496G1033	***RENAISSANCE HOLDINGS LTD	2,224	0059	EQUITY
WORLD 2	R5190130	US7768961061	ROPER INDUSTRIES INC NEW	2,470	0059	EQUITY
WORLD 2	R5664350	US7753711073	ROHM & HAAS CO	1,479	0059	EQUITY
WORLD 2	S0034110	US8581191009	STEEL DYNAMICS INC	1,023	0059	EQUITY
WORLD 2	S0065580	US7864291007	SAFECO CORP	5,025	0059	EQUITY
WORLD 2	S0217980	US82967N1081	SIRIUS XM RADIO INC	5,638	0059	EQUITY
WORLD 2	S7404980	US8716071076	SYNOPSYS INC	142	0059	EQUITY
WORLD 2	W7058100	US825261053	WM WRIGLEY JR CO	8,026	0059	EQUITY
PREN	N1263760	US6512901082	NEWFIELD EXPLORATION CO	12,730	0059	EQUITY
PRTC	H0068290	US4606951096	INTERMIL CORPORATION CL A (FRM INTERSL HLG CO	903	0059	EQUITY
PRTC	N0011740	US62898E1082	NCR CORP NEW	4,403	0059	EQUITY
PRTC	S0208310	US78390X1019	SAIC INC	4,745	0059	EQUITY
PRTC	S7404980	US8716071076	SYNOPSYS INC	422	0059	EQUITY
GSESVRLD US	A0043750	US0173611064	ALLEGHENY ENERGY INC	4,005	0059	EQUITY
GSESVRLD US	A0125470	US0075111064	ADVANCE AUTO PARTS INC	3,819	0059	EQUITY
GSESVRLD US	A0168290	BMG0692U1099	***AXIS CAPITAL HOLDINGS LTD	13,592	0059	EQUITY
GSESVRLD US	A2439710	US0010551028	AFLAC INC	19,572	0059	EQUITY
GSESVRLD US	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A	17,500	0059	EQUITY
GSESVRLD US	A4377170	US0015471081	AK STEEL HOLDING CORP	16,137	0059	EQUITY
GSESVRLD US	B5835040	US1101221083	BRISTOL MYERS SQUIBB CO	106,129	0059	EQUITY
GSESVRLD US	C0148020	US1508701034	CELANESE CORPORATION SERIES A	4,199	0059	EQUITY
GSESVRLD US	F0074890	BMG365351391	FOSTER WHEELER LTD NEW	444	0059	EQUITY
GSESVRLD US	H0068290	US4606951096	INTERMIL CORPORATION CL A (FRM INTERSL HLG CO	1,571	0059	EQUITY
GSESVRLD US	M0018930	US5269010996	MDU RESOURCES GROUP INC	11,341	0059	EQUITY
GSESVRLD US	M3223780	US5893311077	MERCK & CO INC	39,333	0059	EQUITY
GSESVRLD US	N0069380	US6293775085	NRG ENERGY INC NEW	9,387	0059	EQUITY
GSESVRLD US	N0074070	US65248E1047	NEWS CORPORATION CLASS A	4,029	0059	EQUITY
GSESVRLD US	N1263760	US6512901082	NEWFIELD EXPLORATION CO	1,102	0059	EQUITY
GSESVRLD US	R2226810	BMG7496G1033	***RENAISSANCE HOLDINGS LTD	10,238	0059	EQUITY
GSESVRLD US	R5190130	US7768961061	ROPER INDUSTRIES INC NEW	11,429	0059	EQUITY
GSESVRLD US	R5664350	US7753711073	ROHM & HAAS CO	6,883	0059	EQUITY
GSESVRLD US	S0034110	US8581191009	STEEL DYNAMICS INC	4,750	0059	EQUITY
GSESVRLD US	S0065580	US7864291007	SAFECO CORP	23,210	0059	EQUITY
GSESVRLD US	S0217980	US82967N1081	SIRIUS XM RADIO INC	2,298	0059	EQUITY
GSESVRLD US	S7404980	US8716071076	SYNOPSYS INC	658	0059	EQUITY
GSESVRLD US	T1390040	US8794331004	TELEPHONE & DATA SYSTEMS INC	192	0059	EQUITY
GSESVRLD US	W7058100	US825261053	WM WRIGLEY JR CO	37,268	0059	EQUITY
STAT ARB FLIP-TL1	A0043750	US0173611064	ALLEGHENY ENERGY INC	11,509	0059	EQUITY
STAT ARB FLIP-TL1	A0232230	US00507V1098	ACTIVISION BLIZZARD INC	29,684	0059	EQUITY
STAT ARB FLIP-TL1	A1317340	US00507V1098	ACTIVISION BLIZZARD SHR	17,990	0059	EQUITY
STAT ARB FLIP-TL1	A2439710	US0010551028	AFLAC INC	5,624	0059	EQUITY

STAT ARB FLIP-TL1	A4377170	US0015471081	AK STEEL HOLDING CORP	83,296	0059	EQUITY
STAT ARB FLIP-TL1	B0065370	BMG169621056	***BUNGE LTD	66,346	0059	EQUITY
STAT ARB FLIP-TL1	B0072160	US09247X1019	BLACKROCK INC	425,900	0059	EQUITY
STAT ARB FLIP-TL1	C0049040	US2190231082	CORN PRODUCTS INTERNATIONAL INC	163,980	0059	EQUITY
STAT ARB FLIP-TL1	C0148020	US1508701034	CELANESE CORPORATION SERIES A	110,880	0059	EQUITY
STAT ARB FLIP-TL1	C5482320	US2017231034	COMMERCIAL METALS CO	62,674	0059	EQUITY
STAT ARB FLIP-TL1	D0067240	DE0005140008	***DEUTSCHE BANK AG US LISTED	520,738	0059	EQUITY
STAT ARB FLIP-TL1	E0081170	US26969P1084	EAGLE MATERIALS INC	509,760	0059	EQUITY
STAT ARB FLIP-TL1	F0065300	US3364331070	FIRST SOLAR INC	1,468,100	0059	EQUITY
STAT ARB FLIP-TL1	G0059180	US3687104063	GENENTEC INC COM NEW	851,730	0059	EQUITY
STAT ARB FLIP-TL1	K0032470	US49460W2089	KINETIC CONCEPTS INC NEW	476,680	0059	EQUITY
STAT ARB FLIP-TL1	M0115390	USE1945A1079	MOSAIC CO	185,504	0059	EQUITY
STAT ARB FLIP-TL1	M0151500	USE60487R1005	MIRANT CORP NEW	750,486	0059	EQUITY
STAT ARB FLIP-TL1	M3223780	US5893311077	MERCK & CO INC	102,597	0059	EQUITY
STAT ARB FLIP-TL1	N0004960	US6386121015	NATIONWIDE FINANCIAL SERVICES INC-CL A	15,435	0059	EQUITY
STAT ARB FLIP-TL1	N0011740	USE2689E1082	NCR CORP NEW	7,992	0059	EQUITY
STAT ARB FLIP-TL1	P0198410	USE6907421019	OWENS CORNING	188,176	0059	EQUITY
STAT ARB FLIP-TL1	R2226810	BMG7496G1033	***RENAISSANCE HOLDINGS LTD	8,814	0059	EQUITY
STAT ARB FLIP-TL1	R5190130	US7766961061	ROPER INDUSTRIES INC NEW	565,820	0059	EQUITY
STAT ARB FLIP-TL1	R5664350	US7753711073	ROHM & HAAS CO	28,304	0059	EQUITY
STAT ARB FLIP-TL1	S0034110	US5851191009	STEEL DYNAMICS INC	95,305	0059	EQUITY
STAT ARB FLIP-TL1	S0065580	US7864291007	SAFECO CORP	182,790	0059	EQUITY
STAT ARB FLIP-TL1	S0069380	US86764P1093	SUNOCO INC	795,804	0059	EQUITY
STAT ARB FLIP-TL1	S0208310	US78390X1019	SAIC INC	118,170	0059	EQUITY
STAT ARB FLIP-TL1	S7404980	US8718071076	SYNOPSYS INC	51,294	0059	EQUITY
STAT ARB FLIP-TL1	U0022350	US9123091081	UNITED STATES STL CORP NEW	224,723	0059	EQUITY
STAT ARB FLIP-TL1	U6497840	US49139031002	UNIVERSAL HEALTH SERVICES INC CL B	43,918	0059	EQUITY
STAT ARB FLIP-SA1	A0168290	BMG0692U1099	***AXIS CAPITAL HOLDINGS LTD	696,400	0059	EQUITY
STAT ARB FLIP-SA1	A0169690	US02076X1028	ALPHA NAT JRAL RESOURCES INC	1,621,800	0059	EQUITY
STAT ARB FLIP-SA1	F0025340	US35914P1057	FRONTIER OIL CORP	174,690	0059	EQUITY
STAT ARB FLIP-SA1	R5190130	US7766961061	ROPER INDUSTRIES INC NEW	434,788	0059	EQUITY
STAT ARB FLIP-SA1	S0069380	US86764P1093	SUNOCO INC	63,495	0059	EQUITY
STAT ARB FLIP-SF1	A2439710	US0100551028	AFLAC INC	5,624	0059	EQUITY
STAT ARB FLIP-SF1	C0049040	US2190231082	CORN PRODUCTS INTERNATIONAL INC	54,660	0059	EQUITY
STAT ARB FLIP-SF1	C0060000	US2103711006	CONSTELLATION ENERGY GROUP INC	41,052	0059	EQUITY
STAT ARB FLIP-SF1	D0014160	US23330X1000	DRS TECHNOLOGIES INC	39,760	0059	EQUITY
STAT ARB FLIP-SF1	M3223780	US5893311077	MERCK & CO INC	552	0059	EQUITY
STAT ARB FLIP-SF1	N0069380	US9263775085	NRG ENERGY INC NEW	7,475	0059	EQUITY
STAT ARB FLIP-SF1	R2226810	BMG7496G1033	***RENAISSANCE HOLDINGS LTD	26,441	0059	EQUITY
STAT ARB FLIP-SF1	U0022350	US9123091081	UNITED STATES STL CORP NEW	396,570	0059	EQUITY
STAT ARB FLIP-SF1	W0267580	US93317Q1058	WALTER INDUSTRIES INC NEW	19,090	0059	EQUITY
STAT ARB FLIP-TL2	A2439710	US0100551028	AFLAC INC	11,248	0059	EQUITY
STAT ARB FLIP-TL2	A4377170	US0015471081	AK STEEL HOLDING CORP	52,080	0059	EQUITY
STAT ARB FLIP-TL3	A0018010	US0155311094	ALEXION PHARMACEUTICALS INC	68,338	0059	EQUITY
STAT ARB FLIP-TL3	C0014910	US1564311082	CENTURY ALUMINUM CO	330,338	0059	EQUITY
STAT ARB FLIP-TL3	E0059440	US20444U1520	EQUINIX INC	396,831	0059	EQUITY
STAT ARB FLIP-TL3	E0061170	US26969P1084	EAGLE MATERIALS INC	169,344	0059	EQUITY
STAT ARB FLIP-TL3	E5622510	US2945491007	EQUITABLE RESOURCES INC	202,468	0059	EQUITY
STAT ARB FLIP-TL3	F0018510	US3379321074	FIRSTENERGY CORP	22,095	0059	EQUITY
STAT ARB FLIP-TL3	F0074680	BMG365351391	FOSTER WHEELER LTD NEW	32,353	0059	EQUITY
STAT ARB FLIP-TL3	M0115390	USE1945A1079	MOSAIC CO	76,384	0059	EQUITY
STAT ARB FLIP-TL3	N0004960	US6386121015	NATIONWIDE FINANCIAL SERVICES INC-CL A	5,145	0059	EQUITY
STAT ARB FLIP-TL3	P0123450	US7045491047	PEABODY ENERGY CORPORATION	489,075	0059	EQUITY
STAT ARB FLIP-TL3	S0034110	US5851191009	STEEL DYNAMICS INC	42,652	0059	EQUITY
STAT ARB FLIP-TL3	S3382540	US8322481081	SMITHFIELD FOODS INC	30,184	0059	EQUITY
STAT ARB FLIP-TL3	S7404980	US8718071076	SYNOPSYS INC	44,565	0059	EQUITY
STAT ARB FLIP-TL7	B0072160	US09247X1019	BLACKROCK INC	33,433	0059	EQUITY
STAT ARB FLIP-TL7	D0014160	US23330X1000	DRS TECHNOLOGIES INC	265,517	0059	EQUITY
STAT ARB FLIP-TL7	F0065300	US3364331070	FIRST SOLAR INC	285,310	0059	EQUITY
STAT ARB FLIP-TL7	G0059180	US3687104063	GENENTEC INC COM NEW	58,642	0059	EQUITY
STAT ARB FLIP-TL7	S0034110	US5851191009	STEEL DYNAMICS INC	14,457	0059	EQUITY
STAT ARB FLIP-TL7	C0060000	US2103711006	CONSTELLATION ENERGY GROUP INC	259,996	0059	EQUITY
STAT ARB FLIP-TL7	E5622510	US2945491007	EQUITABLE RESOURCES INC	21,369	0059	EQUITY
STAT ARB FLIP-TL8	A0018010	US0155311094	ALEXION PHARMACEUTICALS INC	806,915	0059	EQUITY
STAT ARB FLIP-TL8	A0043750	US0173611064	ALLEGHENY ENERGY INC	1,138,207	0059	EQUITY
STAT ARB FLIP-TL8	A0125470	US00751Y1064	ADVANCE AUTO PARTS INC	2,204,872	0059	EQUITY
STAT ARB FLIP-TL8	A0169690	US02076X1028	ALPHA NAT JRAL RESOURCES INC	3,070,200	0059	EQUITY
STAT ARB FLIP-TL8	A0232230	US00507V1098	ACTIVISION BLIZZARD INC	1,694,144	0059	EQUITY
STAT ARB FLIP-TL8	A4377170	US0015471081	AK STEEL HOLDING CORP	6,720,946	0059	EQUITY
STAT ARB FLIP-TL8	B0065370	BMG169621056	***BUNGE LTD	1,490,226	0059	EQUITY
STAT ARB FLIP-TL8	B1375230	US0683061099	BARR PHARMACEUTICALS INC	662,284	0059	EQUITY
STAT ARB FLIP-TL8	B5835040	US101221083	BRISTOL MYERS SQUIBB CO	51,648	0059	EQUITY
STAT ARB FLIP-TL8	C0014910	US1564311082	CENTURY ALUMINUM CO	1,241,858	0059	EQUITY
STAT ARB FLIP-TL8	C0049040	US2190231082	CORN PRODUCTS INTERNATIONAL INC	241,415	0059	EQUITY
STAT ARB FLIP-TL8	C5482320	US2017231034	COMMERCIAL METALS CO	1,295,947	0059	EQUITY
STAT ARB FLIP-TL8	C8058000	US2328061096	CYPRESS SEMICONDUCTOR CORP	407,777	0059	EQUITY
STAT ARB FLIP-TL8	E0061170	US26969P1084	EAGLE MATERIALS INC	3,162,240	0059	EQUITY
STAT ARB FLIP-TL8	E5622510	US2945491007	EQUITABLE RESOURCES INC	3,336,715	0059	EQUITY
STAT ARB FLIP-TL8	F0027150	US3029411093	FTI CONSULTING INC	772,316	0059	EQUITY
STAT ARB FLIP-TL8	F0074680	BMG365351391	FOSTER WHEELER LTD NEW	78,080	0059	EQUITY
STAT ARB FLIP-TL8	F0065300	US3364331070	FIRST SOLAR INC	1,578,900	0059	EQUITY
STAT ARB FLIP-TL8	G0059180	US3687104063	GENENTEC INC COM NEW	1,213,960	0059	EQUITY
STAT ARB FLIP-TL8	L0056370	US5218633080	LEAP WIRELESS INTL INC NEW	53,724	0059	EQUITY
STAT ARB FLIP-TL8	L0086180	US53071M5004	LIBERTY MEDIA CORPORATION SERIES A LIBERTY EN	3,851,204	0059	EQUITY
STAT ARB FLIP-TL8	M0115390	USE1945A1079	MOSAIC CO	872,960	0059	EQUITY
STAT ARB FLIP-TL8	N0069380	US9263775085	NRG ENERGY INC NEW	2,834,251	0059	EQUITY
STAT ARB FLIP-TL8	N0074070	USE5248E1047	NIHUS CORPORATION CLASS A	544,765	0059	EQUITY
STAT ARB FLIP-TL8	N0682050	USE267821044	NETY INC	162,274	0059	EQUITY
STAT ARB FLIP-TL8	N1263760	USE512901082	NEWFIELD EXPLORATION CO	787,657	0059	EQUITY
STAT ARB FLIP-TL8	P0106350	USE951561090	PACKAGING CORP AMER	215,001	0059	EQUITY
STAT ARB FLIP-TL8	P0165890	US7164951060	PETROHAWK ENERGY CORPORATION	1,887,583	0059	EQUITY
STAT ARB FLIP-TL8	P0198410	USE6907421019	OWENS CORNING	118,848	0059	EQUITY
STAT ARB FLIP-TL8	R2226810	BMG7496G1033	***RENAISSANCE HOLDINGS LTD	762,396	0059	EQUITY
STAT ARB FLIP-TL8	R5190130	US7766961061	ROPER INDUSTRIES INC NEW	3,257,932	0059	EQUITY
STAT ARB FLIP-TL8	R5664350	US7753711073	ROHM & HAAS CO	7,019,422	0059	EQUITY
STAT ARB FLIP-TL8	S0034110	US5851191009	STEEL DYNAMICS INC	1,291,297	0059	EQUITY
STAT ARB FLIP-TL8	S0069380	US86764P1093	SUNOCO INC	5,464,803	0059	EQUITY
STAT ARB FLIP-TL8	S0198160	US94265V1052	SOUTHERN COPPER CORPORATION	675,186	0059	EQUITY
STAT ARB FLIP-TL8	S0208310	US78390X1019	SAIC INC	230,280	0059	EQUITY
STAT ARB FLIP-TL8	S7404980	US8718071076	SYNOPSYS INC	431,408	0059	EQUITY
STAT ARB FLIP-TL8	U6497840	US9139031002	UNIVERSAL HEALTH SERVICES INC CL B	319,974	0059	EQUITY
STAT ARB FLIP-SA4	A0169690	US02076X1028	ALPHA NAT JRAL RESOURCES INC	1,152,600	0059	EQUITY
STAT ARB FLIP-SA4	B5835040	US101221083	BRISTOL MYERS SQUIBB CO	527,649	0059	EQUITY
STAT ARB FLIP-SA4	C0049040	US2190231082	CORN PRODUCTS INTERNATIONAL INC	1,275	0059	EQUITY
STAT ARB FLIP-SA4	E5622510	US2945491007	EQUITABLE RESOURCES INC	130,456	0059	EQUITY
STAT ARB FLIP-SA4	H0068290	US4606951096	INTERSIL CORPORATION CL A (FRM INTERSIL HLG CO	214,317	0059	EQUITY
STAT ARB FLIP-SA4	L0086180	US53071M5004	LIBERTY MEDIA CORPORATION SERIES A LIBERTY EN	1,040,274	0059	EQUITY
STAT ARB FLIP-SA4	R5664350	US7753711073	ROHM & HAAS CO	169,825	0059	EQUITY
STAT ARB FLIP-SA4	S0198160	US94265V1052	SOUTHERN COPPER CORPORATION	646,530	0059	EQUITY
STAT ARB FLIP-SA4	S3382540	US8322481081	SMITHFIELD FOODS INC	51,485	0059	EQUITY
STAT ARB FLIP-SA4	U0041140	CH0024698463	***UBS AG NEW	886,622	0059	EQUITY
STAT ARB FLIP-SA4	W0756100	US9825261053	WM WRIGLEY JR CO	71,442	0059	EQUITY
STAT ARB FLIP-SA5	A0018010	US0155311094	ALEXION PHARMACEUTICALS INC	61,478	0059	EQUITY
STAT ARB FLIP-SA5	A0089970	US0078651082	AEROPOSTALE	230,052	0059	EQUITY
STAT ARB FLIP-SA5	A0168290	BMG0692U1099	***AXIS CAPITAL HOLDINGS LTD	218,889	0059	EQUITY
STAT ARB FLIP-SA5	A0232230	US00507V1098	ACTIVISION BLIZZARD INC	527,162	0059	EQUITY
STAT ARB FLIP-SA5	A1317340	US01007V1098	ACTIVISION BLIZZARD SHR USD 0.00USD	159,301	0059	EQUITY
STAT ARB FLIP-SA5	A2443370	US0081901003	AFFILIATED COMPUTER SERVICES INC-CL A	416,034	0059	EQUITY
STAT ARB FLIP-SA5	B0065370	BMG169621056	***BUNGE LTD	441,862	0059	EQUITY
STAT ARB FLIP-SA5	B0072160	US09247X1019	BLACKROCK INC	428,881	0059	EQUITY
STAT ARB FLIP-SA5	B5835040	US101221083	BRISTOL MYERS SQUIBB CO	35,013	0059	EQUITY
STAT ARB FLIP-SA5	C0014910	US1564311082	CENTURY ALUMINUM CO	407,562	0059	EQUITY
STAT ARB FLIP-SA5	C0049040	US2190231082	CORN PRODUCTS INTERNATIONAL INC	127,449	0059	EQUITY
STAT ARB FLIP-SA5	C0148020	US1508701034	CELANESE CORPORATION SERIES A	227,008	0059	EQUITY
STAT ARB FLIP-SA5	C0153660	US1252691001	CF INDUSTRIES HOLDINGS INC	610,701	0059	EQUITY
STAT ARB FLIP-SA5	C5482320	US2017231034	COMMERCIAL METALS CO	178,042	0059	EQUITY
STAT ARB FLIP-SA5	E5622510	US2945491007	EQUITABLE RESOURCES INC	38,944	0059	EQUITY
STAT ARB FLIP-SA5	F0025340	US35914P1057	FRONTIER OIL CORP	128,222	0059	EQUITY

STAT ARB FLIP-SA5	F0074890	BMG365351391	FOSTER WHEELER LTD	NEW		8,483	0059	EQUITY
STAT ARB FLIP-SA5	G0059190	US3687104063	GENENTEC INC	COM NEW		585,540	0059	EQUITY
STAT ARB FLIP-SA5	H0068290	US0608951096	INTERIL CORPORATION CL A	(FRM INTERSL HLG CO		273,503	0059	EQUITY
STAT ARB FLIP-SA5	H0160130	US4280571051	HERTZ GLOBAL HLDGS INC			79,291	0059	EQUITY
STAT ARB FLIP-SA5	L0086180	US53071M5004	LIBERTY MEDIA CORPORATION	SERIES A LIBERTY EN		498,299	0059	EQUITY
STAT ARB FLIP-SA5	M0151500	US60467R1005	MIRANT CORP	NEW		451,377	0059	EQUITY
STAT ARB FLIP-SA5	M3223780	US5893311077	MERCK & CO INC			235,615	0059	EQUITY
STAT ARB FLIP-SA5	N0011740	US6289610892	NCR CORP NEW			802,050	0059	EQUITY
STAT ARB FLIP-SA5	N0069380	US6293775085	NRG ENERGY INC	NEW		144,158	0059	EQUITY
STAT ARB FLIP-SA5	N0074070	US65248E1047	NEWS CORPORATION	CLASS A		442,419	0059	EQUITY
STAT ARB FLIP-SA5	N0682050	US6267821044	NBTY INC			23,253	0059	EQUITY
STAT ARB FLIP-SA5	P0106350	US6951561090	PACKAGING CORP AMER			220,790	0059	EQUITY
STAT ARB FLIP-SA5	P0123450	US7045401047	PEABODY ENERGY CORPORATION			1,837,292	0059	EQUITY
STAT ARB FLIP-SA5	P0198410	US9007421019	OWENS CORNING			90,300	0059	EQUITY
STAT ARB FLIP-SA5	R2226810	BMG749661033	***RENAISSANCE HOLDINGS LTD			456,363	0059	EQUITY
STAT ARB FLIP-SA5	S0034110	US6581191009	STEEL DYNAMICS INC			692,089	0059	EQUITY
STAT ARB FLIP-SA5	S0065580	US7864291007	SAFECO CORP			12,660	0059	EQUITY
STAT ARB FLIP-SA5	S0069380	US67674P1093	SUNOCO INC			793,137	0059	EQUITY
STAT ARB FLIP-SA5	S0208310	US78390X1019	SAIC INC			440,259	0059	EQUITY
STAT ARB FLIP-SA5	S3382540	US8322481081	SMITHFIELD FOODS INC			464,338	0059	EQUITY
STAT ARB FLIP-SA5	U00122550	US9123601081	UNITED STATES STL CORP NEW			3,052,928	0059	EQUITY
STAT ARB FLIP-SA5	U0041140	CH0024899483	***UBS AG	NEW		532,835	0059	EQUITY
STAT ARB FLIP-SA5	V0039440	US92769L1017	VIRGIN MEDIA INC			166,202	0059	EQUITY
STAT ARB FLIP-SA5	W0287580	US9331701058	WALTER INDUSTRIES INC NEW			1,020,933	0059	EQUITY
STAT ARB FLIP TL11	A0018010	US0153511094	ALEXION PHARMACEUTICALS INC			10,514	0059	EQUITY
STAT ARB FLIP TL11	A0125470	US00751Y1084	ADVANCE AUTO PARTS INC			389,344	0059	EQUITY
STAT ARB FLIP TL11	A0186290	BMG506201090	***AXIS CAPITAL HOLDINGS LTD			99,100	0059	EQUITY
STAT ARB FLIP TL11	B0065370	BMG169621056	***RUNGE LTD			163,312	0059	EQUITY
STAT ARB FLIP TL11	C0014910	US1564311082	CENTURY ALUMINUM CO			138,591	0059	EQUITY
STAT ARB FLIP TL11	C0049040	US2190231082	CORN PRODUCTS INTERNATIONAL INC			91,100	0059	EQUITY
STAT ARB FLIP TL11	C0060000	US2103711006	CONSTELLATION ENERGY GROUP INC			314,732	0059	EQUITY
STAT ARB FLIP TL11	C5462320	US2017231034	COMMERCIAL METALS CO			294,701	0059	EQUITY
STAT ARB FLIP TL11	C8056900	US2328061096	CYPRESS SEMICONDUCTOR CORP			36,548	0059	EQUITY
STAT ARB FLIP TL11	E0061170	US26969P1084	EAGLE ENERGY INC			135,360	0059	EQUITY
STAT ARB FLIP TL11	E5622510	US2945491007	EQUITABLE RESOURCES INC			566,269	0059	EQUITY
STAT ARB FLIP TL11	F0027150	US3029411093	FTI CONSULTING INC			43,716	0059	EQUITY
STAT ARB FLIP TL11	F0085300	US3364331070	FIRST SOLAR INC			166,200	0059	EQUITY
STAT ARB FLIP TL11	G0059190	US3687104063	GENENTEC INC	COM NEW		655,830	0059	EQUITY
STAT ARB FLIP TL11	L0056870	US2118383080	LEAP WIRELESS INTL INC	NEW		71,832	0059	EQUITY
STAT ARB FLIP TL11	L0086180	US53071M5004	LIBERTY MEDIA CORPORATION	SERIES A LIBERTY EN		1,134,028	0059	EQUITY
STAT ARB FLIP TL11	M0115390	US61945A1079	MOAIC CO			10,912	0059	EQUITY
STAT ARB FLIP TL11	M0151500	US60467R1005	MIRANT CORP	NEW		9,042	0059	EQUITY
STAT ARB FLIP TL11	N0069380	US6293775085	NRG ENERGY INC	NEW		18,155	0059	EQUITY
STAT ARB FLIP TL11	N0074070	US65248E1047	NEWS CORPORATION	CLASS A		146,322	0059	EQUITY
STAT ARB FLIP TL11	N0682050	US6267821044	NBTY INC			53,150	0059	EQUITY
STAT ARB FLIP TL11	N1263760	US6520101082	NEWFIELD EXPLORATION CO			2,137	0059	EQUITY
STAT ARB FLIP TL11	R2226810	BMG749661033	***RENAISSANCE HOLDINGS LTD			145,428	0059	EQUITY
STAT ARB FLIP TL11	R5190130	US776961061	ROPER INDUSTRIES INC NEW			262,064	0059	EQUITY
STAT ARB FLIP TL11	R5664350	US7537111073	ROHM & HAAS CO			1,464,738	0059	EQUITY
STAT ARB FLIP TL11	S0065580	US7864291007	SAFECO CORP			602,530	0059	EQUITY
STAT ARB FLIP TL11	S0069380	US67674P1093	SUNOCO INC			575,888	0059	EQUITY
STAT ARB FLIP TL11	S3382540	US8322481081	SMITHFIELD FOODS INC			907,676	0059	EQUITY
STAT ARB FLIP TL11	S7404980	US8716071076	SYNOPSIS INC			109,441	0059	EQUITY
STAT ARB FLIP TL11	U6497840	US9139031002	UNIVERSAL HEALTH SERVICES INC CL B			31,370	0059	EQUITY
STAT ARB FLIP TL11	W0287580	US9331701058	WALTER INDUSTRIES INC NEW			601,335	0059	EQUITY
STAT ARB FLIP-SA2	A1317340	US00507V1098	ACTIVISION BLIZZARD SHR	USD 0.00USD		457,414	0059	EQUITY
STAT ARB FLIP-SA2	C0014910	US1564311082	CENTURY ALUMINUM CO			214,869	0059	EQUITY
STAT ARB FLIP-SA2	D0014160	US23330X1000	DRS TECHNOLOGIES INC			7,952	0059	EQUITY
STAT ARB FLIP-SA2	E5622510	US2945491007	EQUITABLE RESOURCES INC			53,422	0059	EQUITY
STAT ARB FLIP-SA2	F0085300	US3364331070	FIRST SOLAR INC			158,444	0059	EQUITY
STAT ARB FLIP-SA2	H0068290	US4068951096	INTERIL CORPORATION CL A	(FRM INTERSL HLG CO		26,444	0059	EQUITY
STAT ARB FLIP-SA2	M0151500	US60467R1005	MIRANT CORP	NEW		72,336	0059	EQUITY
STAT ARB FLIP-SA2	M3223780	US5893311077	MERCK & CO INC			103,700	0059	EQUITY
STAT ARB FLIP-SA2	N0069380	US6293775085	NRG ENERGY INC	NEW		107,860	0059	EQUITY
STAT ARB FLIP-SA2	N0074070	US65248E1047	NEWS CORPORATION	CLASS A		29,583	0059	EQUITY
STAT ARB FLIP-SA2	R2226810	BMG749661033	***RENAISSANCE HOLDINGS LTD			88,138	0059	EQUITY
STAT ARB FLIP-SA2	S0065580	US7864291007	SAFECO CORP			534,830	0059	EQUITY
STAT ARB FLIP-SA2	S0069380	US67674P1093	SUNOCO INC			258,213	0059	EQUITY
STAT ARB FLIP-SA2	S0208310	US78390X1019	SAIC INC			915,059	0059	EQUITY
STAT ARB FLIP-SA2	S7404980	US8716071076	SYNOPSIS INC			31,929	0059	EQUITY
STAT ARB FLIP-SA2	U0041140	CH0024899483	***UBS AG	NEW		302,544	0059	EQUITY
STAT ARB FLIP-SA2	U6497840	US9139031002	UNIVERSAL HEALTH SERVICES INC CL B			244,686	0059	EQUITY
STAT ARB FLIP-SA2	W0568100	US9825261053	WM WRIGLEY JR CO			158,760	0059	EQUITY
SPB AUD SECTOR IND2	008295123	AU000000FM54	FORTESCUE METALS GROSHR	AUD 0.00AUC		138,228	0187	EQUITY
TYKHE FUND STATISTICAL	008295123	AU000000FM54	FORTESCUE METALS GROSHR	AUD 0.00AUC		108,215	0187	EQUITY
LPS-GSAGEF AUD	008295123	AU000000FM54	FORTESCUE METALS GROSHR	AUD 0.00AUC		435,980	0187	EQUITY
LPS-TLAA LAPLACE	008295123	AU000000FM54	FORTESCUE METALS GROSHR	AUD 0.00AUC		364,332	0187	EQUITY
TLJ10 AUD LPS	008295123	AU000000FM54	FORTESCUE METALS GROSHR	AUD 0.00AUC		37,423	0187	EQUITY
LPS-TYKHE AUD	008295123	AU000000FM54	FORTESCUE METALS GROSHR	AUD 0.00AUC		192,042	0187	EQUITY
TEWKS AUD LPS	008295123	AU000000FM54	FORTESCUE METALS GROSHR	AUD 0.00AUC		26,300	0187	EQUITY
LPS-SACMA C RUST	008295123	AU000000FM54	FORTESCUE METALS GROSHR	AUD 0.00AUC		1,143,025	0187	EQUITY
AQR DMA WAR LPS	001122548	CH0012410517	BALOISE HOLDING AG SHR	CHF 0.10CHF		88,237	0183	EQUITY
AQR DMA WAR LPS	001146425	IT0000062221	MILANO ASSICURAZIONISHR	EUR 0.52EUR		76,467	0183	EQUITY
AQR DMA WAR LPS	001241801	IT0000072725	PIRELLI & C SPA SHR	EUR 0.29EUR		425,203	0183	EQUITY
AQR DMA WAR LPS	001252617	IT0001463071	FONDIARIA-SAI SPA SHR	EUR 1.00EUR		143,538	0183	EQUITY
AQR DMA WAR LPS	001464188	KD0080102614	NOVO NORDISK A/S SHR	DKK 1.00DKK		2,038	0183	EQUITY
AQR DMA WAR LPS	0019501989	FR001310395	REMY COINTREAU SA SHR	EUR 1.60EUR		45,390	0183	EQUITY
AQR DMA WAR LPS	012914768	IT0001347308	BUZZI UNICEM SPA SHR	EUR 0.60EUR		414,873	0183	EQUITY
AQR DMA WAR LPS	056087768	CH0011037469	SYNGENTA AG SHR	CHF 0.10CHF		172,793	0183	EQUITY
AQR DMA WAR LPS	202597215	DE0008032004	COMMERZBANK AG SHR	EUR 0.00EUR		1,743,103	0183	EQUITY
AQR DMA WAR LPS	999082910	DE0005151005	BASF SE SHR	EUR 0.00EUR		443,743	0183	EQUITY
ETF BASKETS	018622995	FR0007052782	LYXOR ETF CAC40	EUR 0.00EUR		12,368,782	0183	EQUITY
PB UK CFP TRADING	000966336	GB0000282623	AMEC PLC ORD	GBP 50.00GBP		652,926	0183	EQUITY
PB UK CFP TRADING	000911503	GB00B1FP8915	BBA AVIATION PLC ORD	GBP 29.76GBP		1,969,044	0183	EQUITY
PB UK CFP TRADING	000917468	GB0000941772	BERKELEY GROUP HOLDIUNIT	GBP 5.00GBP		28,391,131	0183	EQUITY
PB UK CFP TRADING	000921825	GB0007980591	BP PLC ORD	USD 0.25GBP		111,749,193	0183	EQUITY
PB UK CFP TRADING	000924522	GB0001625572	CABLE & WIRELESS PLCORD	GBP 25.00GBP		1,170,511	0183	EQUITY
PB UK CFP TRADING	000924852	GB00B1RZDL64	CAIRN ENERGY PLC ORD	GBP 6.15GBP		4,753,409	0183	EQUITY
PB UK CFP TRADING	000928895	GB0001915395	TAYLOR NELSON SFPRESORD	GBP 5.00GBP		36,719,902	0183	EQUITY
PB UK CFP TRADING	000938233	GB0002303468	ARRIVA PLC ORD	GBP 5.00GBP		477,102	0183	EQUITY
PB UK CFP TRADING	000983437	GB0004764071	JOHNSON MATTHEY PLC ORD	GBP 100.00GBI		6,499,823	0183	EQUITY
PB UK CFP TRADING	000987638	GB00B07V4P80	COOKSON GROUP PLC ORD	GBP 10.00GBP		4,968,123	0183	EQUITY
PB UK CFP TRADING	000988550	GB0005603997	LEGAL & GENERAL GROUORD	GBP 2.50GBP		16,876,152	0183	EQUITY
PB UK CFP TRADING	001031020	GB0007089541	FRUITFULNESS PLC ORD	GBP 5.00GBP		6,356,555	0183	EQUITY
PB UK CFP TRADING	001032051	GB0007189757	RIO TINTO PLC ORD	GBP 10.00GBP		248,223,501	0183	EQUITY
PB UK CFP TRADING	001040211	GB0007594764	RPS GROUP PLC ORD	GBP 3.00GBP		33,801	0183	EQUITY
PB UK CFP TRADING	001057363	GB0004082847	STANDARD CHARTERED PORD	USD 0.50GBI		243,755	0183	EQUITY
PB UK CFP TRADING	001070929	GB0002570330	TDG PLC ORD	GBP 1.00GBP		11,056,056	0183	EQUITY
PB UK CFP TRADING	001071695	GB0000903941	TRINITY MIRROR PLC ORD	GBP 10.00GBP		15,388	0183	EQUITY
PB UK CFP TRADING	001074632	IE0009124284	TULLOCH OIL PLC ORD	GBP 10.00GBP		4,502,923	0183	EQUITY
PB UK CFP TRADING	001075328	JE0006R6W406	UNITED BUSINESS MEDIORD	GBP 10.00GBP		144,5730	0183	EQUITY
PB UK CFP TRADING	001082742	GB00B0JUN107	VPP GROUP PLC ORD	GBP 10.00GBP		6,566,449	0183	EQUITY
PB UK CFP TRADING	001083344	GB0033195214	KINGFISHER PLC ORD	GBP 15.71GBP		4,625,999	0183	EQUITY
PB UK CFP TRADING	001428952	GB0006043169	WM MORRISON SUPERMARORD	GBP 10.00G		785,666	0183	EQUITY
PB UK CFP TRADING	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD	GBP 25.00GBP		7,059,337	0183	EQUITY
PB UK CFP TRADING	001535368	GB00B1FH48J2	SEVERN TRENT PLC ORD	GBP 97.89GBP		1,083,546	0183	EQUITY
PB UK CFP TRADING	001787506	GB0006320161	INTERATIONAL POWER ORD	GBP 0.50GBP		12,354,546	0183	EQUITY
PB UK CFP TRADING	002173334	GB0007360158	GAME GROUP PLC ORD	GBP 5.00GBP		14,712	0183	EQUITY
PB UK CFP TRADING	002179240	GB0004250451	REXAM PLC ORD	GBP 64.28GBP		284,666	0183	EQUITY
PB UK CFP TRADING	002258168	GB0000931526	ENODIS PLC ORD	GBP 10.00GBP		26,259,796	0183	EQUITY
PB UK CFP TRADING	002490514	GB0007190720	UK COAL PLC ORD	GBP 1.00GBP		29,701,880	0183	EQUITY
PB UK CFP TRADING	002498020	GB0007197378	RPC GROUP PLC ORD	GBP 5.00GBP		6,449,164	0183	EQUITY
PB UK CFP TRADING	002534261	GB0002670437	DEVRO PLC ORD	GBP 10.00GBP		6,916,665	0183	EQUITY
PB UK CFP TRADING	003015203	GB00B05M6465	NUMIS CORP PLC ORD	GBP 5.00GBP		7,848,325	0183	EQUITY
PB UK CFP TRADING	003235413	GB00B1YMW409	31 GROUP PLC ORD	GBP 73.86GBP		882,310	0183	EQUITY
PB UK CFP TRADING	004677886	GB00B1LB6624	ENTERPRISE INNS PLC ORD	GBP 2.50GBP		10,334,832	0183	EQUITY
PB UK CFP TRADING	005389119	GB0005622542	MILLENNIUM & COPTHORORD	GBP 30.00GBF		3,116,971	0183	EQUITY
PB								

PB UK CFD TRADING	005986088	GB0004544929	IMPERIAL TOBACCO GROUP	GBP	10.00GBP	27,818,688	0183	EQUITY	
PB UK CFD TRADING	006470009	GB0004915632	KIER GROUP PLC	ORD	GBP	1.00GBP	4,763,057	0183	EQUITY
PB UK CFD TRADING	006832145	GB0005076892	LAURENCE GROUP PLC	ORD	GBP	10.00GBP	25,256,145	0183	EQUITY
PB UK CFD TRADING	007472285	GB0000566504	BHP BILLITON PLC	ORD	USD	0.50GBP	117,202,385	0183	EQUITY
PB UK CFD TRADING	007796642	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	661,969	0183	EQUITY
PB UK CFD TRADING	007867773	GB0001528156	INTERSERVE PLC	ORD	GBP	10.00GBP	127,884	0183	EQUITY
PB UK CFD TRADING	012099933	GB0007365546	CARILLON PLC	ORD	GBP	50.00GBP	5,811,032	0183	EQUITY
PB UK CFD TRADING	013364330	GB00B1S49091	DOMINO'S PIZZA UK & ORD	GBP	1.56GBP	3,161,157	0183	EQUITY	
PB UK CFD TRADING	015694232	GB005007082	AUTOMATY CORP PLC	ORD	GBP	0.33GBP	31,463,375	0183	EQUITY
PB UK CFD TRADING	016463879	GB0005331532	COMPASS GROUP PLC	ORD	GBP	10.00GBP	94,488,656	0183	EQUITY
PB UK CFD TRADING	017685728	GB0030559776	FRIENDS PROVIDENT FLORD	GBP	10.00GBP	10,781,653	0183	EQUITY	
PB UK CFD TRADING	020256145	GB0031215220	CARNIVAL PLC	ORD	USD	1.66GBP	15,175,596	0183	EQUITY
PB UK CFD TRADING	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	36,535,011	0183	EQUITY
PB UK CFD TRADING	021034988	GB0031423188	VENTURE PRODUCTION PORD	GBP	0.40GBP	15,608,228	0183	EQUITY	
PB UK CFD TRADING	021352455	GB0031533961	DETICA GROUP PLC	ORD	GBP	2.00GBP	7,201,603	0183	EQUITY
PB UK CFD TRADING	1GB087736	GB0031718066	YELL GROUP PLC	ORD	GBP	1.00GBP	840,455	0183	EQUITY
PB UK CFD TRADING	1GB105892	GB00B1284J50	IP GROUP PLC	ORD	GBP	2.00GBP	36,486,366	0183	EQUITY
PB UK CFD TRADING	1GB154247	BMG196F11004	CATLIN GROUP LTD	ORD	USD	0.01GBP	4,953,523	0183	EQUITY
PB UK CFD TRADING	1GB209033	GB00B00V4F53	SONGBIRDESTATES PLCORD	NPV	GBP		11,166,104	0183	EQUITY
PB UK CFD TRADING	1GB209981	GB00B01D1H48	VECTURA GROUP PLC	ORD	GBP	0.02GBP	3,216,759	0183	EQUITY
PB UK CFD TRADING	1GB260531	IM0626JLQ61	LANDCOM INTERNATIONALORD	GBP	0.00GBP	10,757,534	0183	EQUITY	
PB UK CFD TRADING	1GB388159	GB00B0H2K534	PETROFAC LTD	ORD	USD	0.02GBP	4,162,394	0183	EQUITY
PB UK CFD TRADING	1GB391146	GB00B0H2PV38	KAZAKHMYS PLC	ORD	GBP	20.00GBP	6,546,756	0183	EQUITY
PB UK CFD TRADING	1GB406407	GB00B1435395	GENESIS PETROLEUM COORD	GBP	3.00GBP	9,833,142	0183	EQUITY	
PB UK CFD TRADING	1GB432205	GB00B29MVW29	THOMSON REUTERS PLC ORD	GBP	25.00GBP	44,551,530	0183	EQUITY	
PB UK CFD TRADING	1GB461261	GB00B2QPKJ12	FRESHILLO PLC	ORD	USD	0.00GBP	32,208,427	0183	EQUITY
PB UK CFD TRADING	1GB662380	NUR0619LQ61	NURCOR URANIUM LTD	ORD	CHF	0.01GBP	8,126,603	0183	EQUITY
PB UK CFD TRADING	1GB704645	GB00B13ZNNW2	ASHMORE GROUP PLC	ORD	GBP	0.01GBP	12,287,370	0183	EQUITY
PB UK CFD TRADING	1GB757924	GB00B1GCS238	SALAMANDER ENERGY FLORD	GBP	10.00GBP	4,314,259	0183	EQUITY	
PB UK CFD TRADING	1GB975708	GB00B1ZBKY84	MONEYSUPERMARKET COMORD	GBP	0.00GBP	21,252	0183	EQUITY	
PB UK CFD TRADING	1JE342777	GB00B09L5H68	INMARSAT PLC	SHR	NPV	GBP	273,532	0183	EQUITY
PB EUR CFD TRADING	001109580	CH0012138805	ADECCO SA	SHR	CHF	1.00CHF	9,684	0183	EQUITY
PB EUR CFD TRADING	001122148	CH0012410517	BALFOISE HOLDING AG	SHR	CHF	0.10CHF	624	0183	EQUITY
PB EUR CFD TRADING	001153067	IT0000076486	DANIELI & CO SPA	SHR	EUR	1.00EUR	9,537	0183	EQUITY
PB EUR CFD TRADING	001241801	IT0000072725	PIRELLI & C SPA	SHR	EUR	0.26EUR	1,928	0183	EQUITY
PB EUR CFD TRADING	001260711	FR0000051732	ATOS ORIGIN SA	SHR	EUR	1.00EUR	724,233	0183	EQUITY
PB EUR CFD TRADING	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	4,238,322	0183	EQUITY
PB EUR CFD TRADING	001472471	IE0004927939	KINGSPAN GROUP PLC	SHR	EUR	0.13EUR	1,055,789	0183	EQUITY
PB EUR CFD TRADING	001538345	GB0003884947	UMICO PLC	SHR	EUR	1.00EUR	19,332	0183	EQUITY
PB EUR CFD TRADING	001800533	FR0000120982	CIMENTS FRANCAIS SA	SHR	EUR	4.00EUR	5,363,249	0183	EQUITY
PB EUR CFD TRADING	002768166	NL0006033250	KONINKLUKE AHOLD NVSHR	EUR	0.30EUR	95,595	0183	EQUITY	
PB EUR CFD TRADING	003073285	FI0009000277	TETEOENATOR OYJ	SHR	0.00EUR	8,019,536	0183	EQUITY	
PB EUR CFD TRADING	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	2,117,489	0183	EQUITY
PB EUR CFD TRADING	005948237	FR0000054470	UBISOFT ENTERTAINMENSHR	EUR	0.15EUR	1,771	0183	EQUITY	
PB EUR CFD TRADING	00727447851	RY0001GK7381	RYANAIR AIRLINES PLC	ORD	EUR	0.00GBP	8,584,442	0183	EQUITY
PB EUR CFD TRADING	008923195	IE0004906580	KERRY GROUP PLC	ORD	EUR	0.12EUR	711	0183	EQUITY
PB EUR CFD TRADING	011585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	1,161,023	0183	EQUITY
PB EUR CFD TRADING	020548012	CH0011075384	ZURICH FINANCIAL SERSHR	CHF	0.10CHF	899,558	0183	EQUITY	
PB EUR CFD TRADING	026312041	IT0003497176	TELECOM ITALIA	SHR	EUR	0.55EUR	210,329	0183	EQUITY
PB EUR CFD TRADING	056087788	CH0011037489	SYNGENTA AG	SHR	CHF	0.10CHF	231,686	0183	EQUITY
PB EUR CFD TRADING	1CH158024	CH002775242	RETROFILM HOLDINGS ASHR	CHF	8.18CHF	143,861	0183	EQUITY	
PB EUR CFD TRADING	1FR786449	FR0010411883	SCOR SE	SHR	EUR	7.87EUR	3,974,596	0183	EQUITY
PB EUR CFD TRADING	1GB397713	GB00B0LMCS30	ACCYS TECHNOLOGIES ORD	EUR	0.01EUR	239,232	0183	EQUITY	
PB EUR CFD TRADING	1GB424947	GB00B0H5V366	QUEEN'S WALK INVESTMORD	GBP	0.00GBP	3,820,576	0183	EQUITY	
PB EUR CFD TRADING	1GB966301	GG00B1YQ6Y64	THIRD POINT OFFSHORETRUST	NPV	EUR		18,113,351	0183	FUND UNITS
PB EUR CFD TRADING	135621013	IT0001978403	FIAT SPA	SHR	EUR	5.00EUR	2,326,530	0183	EQUITY
PB EUR CFD TRADING	935491548	GB0004906560	KERRY GROUP PLC	SHR	EUR	0.12EUR	1,554,527	0183	EQUITY
STAT ARB CFD	000096636	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	4,344	0183	EQUITY
STAT ARB CFD	000921825	GB0007980591	BP PLC	ORD	USD	0.25GBP	928,965	0183	EQUITY
STAT ARB CFD	000924522	GB00B1625572	CABLE & WIRELESS PLCORD	GBP	25.00GBP	12,971	0183	EQUITY	
STAT ARB CFD	000938233	GB0002303468	ARRIVA PLC	ORD	GBP	5.00GBP	2,566	0183	EQUITY
STAT ARB CFD	000983437	GB00B4764071	JOHNSON MATTHEY PLC ORD	GBP	100.00GBI	7,364	0183	EQUITY	
STAT ARB CFD	000987636	GB0007074680	COCKSON GROUP PLC	ORD	GBP	10.00GBP	865	0183	EQUITY
STAT ARB CFD	000988550	GB0005603997	LEGAL & GENERAL GROUORD	GBP	2.50GBP	3,255	0183	EQUITY	
STAT ARB CFD	001032051	GB0007188757	RIO TINTO PLC	ORD	GBP	10.00GBP	2,475,981	0183	EQUITY
STAT ARB CFD	001071695	GB0009039941	TRINITY MIRROR PLC	ORD	GBP	10.00GBP	1,068	0183	EQUITY
STAT ARB CFD	001082742	GB00B0JN107	WPP GROUP PLC	ORD	GBP	10.00GBP	978,226	0183	EQUITY
STAT ARB CFD	001083344	GB003195214	KINGFISHER PLC	ORD	GBP	5.71GBP	332,655	0183	EQUITY
STAT ARB CFD	001167506	GB0006320161	INTERNATIONAL POWER	ORD	GBP	0.50GBP	2,101	0183	EQUITY
STAT ARB CFD	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	3,389	0183	EQUITY
STAT ARB CFD	004677886	GB00B1L8B624	ENTERPRISE INNS PLC ORD	GBP	2.50GBP	2,965,944	0183	EQUITY	
STAT ARB CFD	007472285	GB0000566504	BHP BILLITON PLC	ORD	USD	0.50GBP	2,548,675	0183	EQUITY
STAT ARB CFD	012099933	GB0007365546	CARILLON PLC	ORD	GBP	50.00GBP	2,273	0183	EQUITY
STAT ARB CFD	017685728	GB0030559776	FRIENDS PROVIDENT FLORD	GBP	10.00GBP	862	0183	EQUITY	
STAT ARB CFD	020256145	GB0031215220	CARNIVAL PLC	ORD	USD	1.66GBP	2,330,340	0183	EQUITY
STAT ARB CFD	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	762	0183	EQUITY
STAT ARB CFD	021034988	GB0031423188	VENTURE PRODUCTION PORD	GBP	0.40GBP	8,558	0183	EQUITY	
STAT ARB CFD	1GB087736	GB0031718066	YELL GROUP PLC	ORD	GBP	1.00GBP	1,687	0183	EQUITY
STAT ARB CFD	1GB342768	GB00B09L5H68	INMARSAT PLC	ORD	EUR	0.00GBP	999	0183	EQUITY
STAT ARB CFD	1GB388159	GB00B0H2K534	PETROFAC LTD	ORD	USD	0.02GBP	6,950	0183	EQUITY
STAT ARB CFD	1GB432205	GB00B29MVW29	THOMSON REUTERS PLC ORD	GBP	25.00GBP	96,303	0183	EQUITY	
PRIME BROKER COMMS	586245621	SE0000718017	ENIRO AB	SHR	SEK	0.00SEK	4	0183	EQUITY
EUCLED OTHMISC DIS	928662215	DE0007664005	VOLKSWAGEN AG	SHR	0.00EUR	22,937,188	0183	EQUITY	
JV ARBITRAGE ITL	1IT101617	IT0013506190	ATLANTIA SPA	SHR	EUR	1.00EUR	15,123,902	0183	EQUITY
GBP YIELD ENHANCEMENT	1GB432205	GB00B29MVW29	THOMSON REUTERS PLC ORD	GBP	25.00GBP	5,400,190	0183	EQUITY	
EQ SWP IN ISSUE LBIE-	001032051	GB0007188757	RIO TINTO PLC	ORD	GBP	10.00GBP	328,820,207	0183	EQUITY
EQ SWP IN ISSUE LBIE-	0011221031	IT0006441492	BANK OF POLARIS DI MISHR	EUR	4.00EUR	48,135,060	0183	EQUITY	
EQ SWP IN ISSUE LBIE-	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	2,717,971	0183	EQUITY
EQ SWP IN ISSUE LBIE-	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	14,798,565	0183	EQUITY
EQ SWP IN ISSUE LBIE-	1IT121693	IT0003261697	AZIMUT HOLDING SPA	SHR	EUR	0.00EUR	2,893,304	0183	EQUITY
EQ SWP OUT OF ISSUE LBIE-	1GB326019	GB00B06QFB75	IG GROUP HOLDINGS FLORD	NPV	GBP		596,391	0183	EQUITY
DFPM LPS: KNOWLE	000966636	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	8,967	0183	EQUITY
DFPM LPS: KNOWLE	000917740	GB0000961622	BALFOUR BEATTY PLC ORD	GBP	50.00GBP	5,792	0183	EQUITY	
DFPM LPS: KNOWLE	000938233	GB0002303468	ARRIVA PLC	ORD	GBP	5.00GBP	9,076	0183	EQUITY
DFPM LPS: KNOWLE	000941740	GB00B0F99717	DAVIS SERVICE GROUP ORD	GBP	30.00GBP	3,091	0183	EQUITY	
DFPM LPS: KNOWLE	000983437	GB0004764071	JOHNSON MATTHEY PLC ORD	GBP	100.00GBI	834	0183	EQUITY	
DFPM LPS: KNOWLE	000988550	GB0005603997	LEGAL & GENERAL GROUORD	GBP	2.50GBP	3,914	0183	EQUITY	
DFPM LPS: KNOWLE	01040211	GB0007594784	RPS GROUP PLC	ORD	GBP	13.00GBP	9,268	0183	EQUITY
DFPM LPS: KNOWLE	01057393	GB0004082847	STANDARD CHARTERED PORD	USD	0.50GBP	2,440	0183	EQUITY	
DFPM LPS: KNOWLE	001082742	GB00B0JN107	WPP GROUP PLC	ORD	GBP	10.00GBP	25,187	0183	EQUITY
DFPM LPS: KNOWLE	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD	GBP	25.00GBP	4,242	0183	EQUITY	
DFPM LPS: KNOWLE	002091296	GB0005578813	GALIFORM PLC	ORD	GBP	10.00GBP	7,695	0183	EQUITY
DFPM LPS: KNOWLE	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	16,324	0183	EQUITY
DFPM LPS: KNOWLE	002258168	GB0009831526	ENDDIS PLC	ORD	GBP	10.00GBP	36,596	0183	EQUITY
DFPM LPS: KNOWLE	002468494	GB0009695292	ASTRAZENECA PLC	ORD	USD	0.25GBP	4,972	0183	EQUITY
DFPM LPS: KNOWLE	002484087	GB0007506958	ROTORK PLC	ORD	GBP	5.00GBP	9,508	0183	EQUITY
DFPM LPS: KNOWLE	003235413	GB00B1YW4409	3I GROUP PLC	ORD	GBP	73.86GBP	25,664	0183	EQUITY
DFPM LPS: KNOWLE	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	2,557	0183	EQUITY
DFPM LPS: KNOWLE	004677886	GB00B1L8B624	ENTERPRISE INNS PLC ORD	GBP	2.50GBP	2,483	0183	EQUITY	
DFPM LPS: KNOWLE	005389119	GB0005622542	MILLENNIUM & COPHTHORO	GBP	30.00GBP	9,337	0183	EQUITY	
DFPM LPS: KNOWLE	006832145	GB0007626899	BS GROUP PLC	ORD	GBP	10.00GBP	5,914	0183	EQUITY
DFPM LPS: KNOWLE	007034283	GB00B04M0071	SIBIR ENERGY PLC	ORD	GBP	10.00GBP	9,812	0183	EQUITY
DFPM LPS: KNOWLE	007796642	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	10,391	0183	EQUITY
DFPM LPS: KNOWLE	019031509	GB0030913577	BT GROUP PLC	ORD	GBP	5.00GBP	3,296	0183	EQUITY
DFPM LPS: KNOWLE	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	6,444	0183	EQUITY
DFPM LPS: KNOWLE	1GB087736	GB0031718066	YELL GROUP PLC	ORD	GBP	1.00GBP	14,361	0183	EQUITY
DFPM LPS: KNOWLE	1GB105892	GB00B1284J50	IP GROUP PLC	ORD	GBP	2.00GBP	3,949	0183	EQUITY
DFPM LPS: KNOWLE	1GB326019	GB00B06QFB75	IG GROUP HOLDINGS FLORD	NPV	GBP		2,780	0183	EQUITY
DFPM LPS: KNOWLE	1GB465577	GB00B0VMW003	QINETIQ PLC	ORD	GBP	1.00GBP	13,481	0183	

MILLENNIUM LPS	000988550	GB0005603997	LEGAL & GENERAL GROUORD	GBP	2.50GBP	37,075	0183	EQUITY
MILLENNIUM LPS	001001643	GB0005758098	MEGGITT PLC	ORD	GBP	5.00GBP	86,182	0183
MILLENNIUM LPS	001040211	GB007594784	RPS GROUP PLC	ORD	GBP	3.00GBP	9,374	0183
MILLENNIUM LPS	001057363	GB0004082847	STANDARD CHARTERED PORD	USD	0.50GBF	252,163	0183	EQUITY
MILLENNIUM LPS	001071695	GB0009039941	TRINITY MIRROR PLC	ORD	GBP	10.00GBP	222,436	0183
MILLENNIUM LPS	001075829	JE00B2R84W06	UNITED BUSINESS MEDIORD	GBP	10.00GBP	561,082	0183	EQUITY
MILLENNIUM LPS	001082742	GB0006JN1107	WPP GROUP PLC	ORD	GBP	10.00GBP	2,096,623	0183
MILLENNIUM LPS	001428952	GB0008043189	WM MORRISON SUPERMARORD	GBP	10.00G	357,223	0183	EQUITY
MILLENNIUM LPS	001477116	GB007541788	ROYAL BANK OF SCOTLAORD	GBP	25.00GBP	328,676	0183	EQUITY
MILLENNIUM LPS	001535368	GB00BFH8J72	SEVERN TRENT PLC	ORD	GBP	87.89GBP	85,670	0183
MILLENNIUM LPS	001656198	GB0007981128	SSL INTERNATIONAL PLORD	GBP	10.00GBP	313,039	0183	EQUITY
MILLENNIUM LPS	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	720,964	0183
MILLENNIUM LPS	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	434,656	0183
MILLENNIUM LPS	002488494	GB0008995292	ASTRAZENECA PLC	ORD	USD	1.25GBP	425,362	0183
MILLENNIUM LPS	002494087	GB0007509658	PETROFAC LTD	ORD	GBP	5.00GBP	611,755	0183
MILLENNIUM LPS	003235413	GB00B1YW4409	31 GROUP PLC	ORD	GBP	73.86GBP	103,164	0183
MILLENNIUM LPS	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	144,789	0183
MILLENNIUM LPS	005389119	GB0005622542	MILLENNIUM & COPTHORORD	GBP	30.00GBF	295,823	0183	EQUITY
MILLENNIUM LPS	005413752	GB00B01FLG62	G4S PLC	ORD	GBP	25.00GBP	787	0183
MILLENNIUM LPS	005986088	GB0004544929	IMPERIAL TOBACCO GROORD	GBP	10.00GBF	1,006,261	0183	EQUITY
MILLENNIUM LPS	006632145	GB0008782899	BIG GROUP PLC	ORD	GBP	10.00GBP	1,771,991	0183
MILLENNIUM LPS	007796642	GB0001478998	AG GREKO PLC	ORD	GBP	20.00GBP	1,069,301	0183
MILLENNIUM LPS	007867773	GB0001528156	INTERSERVE PLC	ORD	GBP	10.00GBP	1,591	0183
MILLENNIUM LPS	012099933	GB0007365546	CARILLION PLC	ORD	GBP	50.00GBP	12,715	0183
MILLENNIUM LPS	1GB087736	GB0031718066	YELL GROUP PLC	ORD	GBP	1.00GBP	768,830	0183
MILLENNIUM LPS	1GB154247	BMO196F11004	CATLIN GROUP LTD	ORD	USD	0.01GBP	5,739	0183
MILLENNIUM LPS	1GB5389159	1GB5389159	RETROFAC LTD	ORD	USD	0.02GBP	1,723,892	0183
MILLENNIUM LPS	1GB704645	GB00B132NW22	ASHMORE GROUP PLC	ORD	GBP	0.01GBP	993	0183
MILLENNIUM LPS	1GB774598	GB00B1H0DZ51	TULLETT PREBON PLC	ORD	GBP	0.00GBP	462,284	0183
MILLENNIUM LPS	1GB975708	GB00B1ZBKY84	MONEYSUPERMARKET COMORD	GBP	0.00G	69,988	0183	EQUITY
MILLENNIUM LPS	998768908	CH0021783391	PARGESA HOLDING SA	SHR	CHF	20.00CHF	138,398	0183
MILLENNIUM LPS	999563919	GB0008776081	PEARSON PLC	ORD	GBP	25.00GBP	495,433	0183
PIONEER US LPS	000924522	GB0001625572	CABLE & WIRELESS PLC	ORD	GBP	25.00GBP	1,692,749	0183
PIONEER US LPS	001082742	GB00B6JN1107	WPP GROUP PLC	ORD	GBP	10.00GBP	9,591,147	0183
PIONEER US LPS	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	5,576,430	0183
PIONEER US LPS	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	1,733,646	0183
PIONEER US LPS	005413752	GB00B01FLG62	G4S PLC	ORD	GBP	25.00GBP	177,935	0183
ANAXIS LPS	005986088	GB0004544929	IMPERIAL TOBACCO GROORD	GBP	10.00GBF	8,263,780	0183	EQUITY
ANAXIS LPS	006632145	GB0008782899	CATTLES PLC	ORD	GBP	10.00GBP	1,801,801	0183
ANAXIS LPS	000928979	GB0001882637	CHARTER PLC	ORD	GBP	2.00GBP	176,819	0183
ANAXIS LPS	000938233	GB0002303468	ARRIVA PLC	ORD	GBP	5.00GBP	302,904	0183
ANAXIS LPS	000941740	GB00B0F99717	DAVIS SERVICE GROUP	ORD	GBP	30.00GBP	307,776	0183
ANAXIS LPS	000987636	GB00B07V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	552,504	0183
ANAXIS LPS	000988550	GB0005603997	LEGAL & GENERAL GROUORD	GBP	2.50GBP	48,216	0183	EQUITY
ANAXIS LPS	001031020	GB0070895411	PRUDENTIAL PLC	ORD	GBP	5.00GBP	449,040	0183
ANAXIS LPS	001050830	GB00B1D0VX61	INVENSYS PLC	ORD	GBP	10.00GBP	139,399	0183
ANAXIS LPS	001057363	GB0004082847	STANDARD CHARTERED PORD	USD	0.50GBF	198,394	0183	EQUITY
ANAXIS LPS	001109560	CH0012138605	ADECCO SA	SHR	CHF	1.00CHF	190,045	0183
ANAXIS LPS	001122548	CH0012410517	BALOISE HOLDING AG	SHR	CHF	0.10CHF	88,474	0183
ANAXIS LPS	001241801	IT0000072725	PIRELLI & C SPA	SHR	EUR	0.28EUR	400,252	0183
ANAXIS LPS	001252617	IT0011463071	FONDIARIA-SAI SPA	SHR	EUR	1.00EUR	126,889	0183
ANAXIS LPS	001265323	DE007297004	SUEDZUCKER AG	SHR	EUR	0.00EUR	372,379	0183
ANAXIS LPS	001464189	DK0060102614	NOVO NORDISK A/S	SHR	DKK	1.00DKK	489,188	0183
ANAXIS LPS	001538345	BE0003884047	UMICORE	SHR	EUR	0.00EUR	199,077	0183
ANAXIS LPS	001656198	GB0007981128	SSL INTERNATIONAL PLORD	GBP	10.00GBP	251,714	0183	EQUITY
ANAXIS LPS	001746304	SE0000101032	ATLAS COPCO AB	SHR	SEK	0.00SEK	234,380	0183
ANAXIS LPS	001831723	AT0001743059	OMV AG	SHR	EUR	0.00EUR	1,692,749	0183
ANAXIS LPS	001975416	DK0010181759	CARLSBERG A/S	SHR	DKK	20.00DKK	320,951	0183
ANAXIS LPS	002091296	GB0005576813	GALIFORM PLC	ORD	GBP	10.00GBP	262,548	0183
ANAXIS LPS	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	110,484	0183
ANAXIS LPS	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	234,101	0183
ANAXIS LPS	002395150	FR0000031122	AIR FRANCE-KLM	SHR	EUR	8.50EUR	282,550	0183
ANAXIS LPS	002494087	GB0075096958	ROTORK PLC	ORD	GBP	5.00GBP	161,438	0183
ANAXIS LPS	002768166	NL0000033250	KONINKLIJKE AHOLD NV	SHR	EUR	0.30EUR	51,715	0183
ANAXIS LPS	003235413	GB00B1YW4409	31 GROUP PLC	ORD	GBP	73.86GBP	134,734	0183
ANAXIS LPS	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	153,046	0183
ANAXIS LPS	004003786	CH0003504856	KUONI REISEN HOLDINGS	SHR	CHF	1.00CHF	230,486	0183
ANAXIS LPS	004586514	DE005003404	ADIDAS AG	SHR	EUR	0.00EUR	280,417	0183
ANAXIS LPS	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	405,337	0183
ANAXIS LPS	005812649	GB0000680800	ATKINS WS PLC	ORD	GBP	0.50GBP	319,389	0183
ANAXIS LPS	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	349,445	0183
ANAXIS LPS	007796642	GB0001478998	AG GREKO PLC	ORD	GBP	20.00GBP	202,936	0183
ANAXIS LPS	008993560	DK0010268606	VESTAS WIND SYSTEMS	SHR	DKK	1.00DKK	166,330	0183
ANAXIS LPS	009385659	FR0010220475	ALSTOM SA	SHR	EUR	7.00EUR	192,710	0183
ANAXIS LPS	0100901967	BE0007315496	MOBISTAR SA	SHR	EUR	0.00EUR	621,018	0183
ANAXIS LPS	011595577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	36,761	0183
ANAXIS LPS	012914768	IT0001347308	BUZZI UNICEM SPA	SHR	EUR	0.60EUR	337,143	0183
ANAXIS LPS	013151154	CH001283367	ENEL SPA	SHR	EUR	1.00EUR	532,149	0183
ANAXIS LPS	013429022	BE0003780948	BEKAERT SA	SHR	BEF	0.00EUR	270,786	0183
ANAXIS LPS	014846026	CH0010570787	LINDT & SPRUNGLI AG	SHR	CHF	10.00CHF	401,526	0183
ANAXIS LPS	020548012	CH0011075394	ZURICH FINANCIAL SER	SHR	CHF	0.10CHF	783,261	0183
ANAXIS LPS	021936935	GB0031698896	WILLIAM HILL PLC	ORD	GBP	10.00GBP	256,890	0183
ANAXIS LPS	055306023	DE0006937733	PORSCHE AUTOMOBIL HO	PFD	EUR	0.00EUR	84,757	0183
ANAXIS LPS	056087786	CH0011037469	SYNGENTA AG	SHR	CHF	0.10CHF	70,821	0183
ANAXIS LPS	080474455	DE0005552004	DEUTSCHE POST AG	SHR	EUR	0.00DEM	197,597	0183
ANAXIS LPS	1CH758024	CH002752242	PETROPLUS HOLDINGS	ASHR	CHF	8.18CHF	353,484	0183
ANAXIS LPS	1DE4130845	DE0013084505	PRAKTIKER BAI-UND HSHR	SHR	EUR	0.00EUR	202,219	0183
ANAXIS LPS	1DE533940	DE000WCW8881	WACKER CHEMIE AG	SHR	NPV	EUR	427,147	0183
ANAXIS LPS	1DE640629	DE000KC01000	KLOECKNER & CO SE	SHR	NPV	EUR	236,825	0183
ANAXIS LPS	1FR786449	FR0010411983	SCOR SE	SHR	EUR	7.87EUR	288,075	0183
ANAXIS LPS	1GB087736	GB0031718066	YELL GROUP PLC	ORD	GBP	1.00GBP	261,728	0183
ANAXIS LPS	1GB529019	GB00B00QF675	IG GROUP HOLDINGS	PLORD	NPV	GBP	268,062	0183
ANAXIS LPS	1GB542768	GB00B09L3H88	NIMARSAT PLC	ORD	EUR	0.00GBP	190,590	0183
ANAXIS LPS	1GB5389159	GB00B0H2K534	PETROFAC LTD	ORD	USD	0.02GBP	621,183	0183
ANAXIS LPS	1GB704645	GB00B132NW22	ASHMORE GROUP PLC	ORD	GBP	0.01GBP	28,886	0183
ANAXIS LPS	1GB774598	GB00B1H0DZ51	TULLETT PREBON PLC	ORD	GBP	0.00GBP	75,669	0183
ANAXIS LPS	1N0151954	NO0010208051	YARA INTERNATIONAL	ASHR	NOK	1.70NOK	475,841	0183
ANAXIS LPS	202597215	DE0008032004	COMMERZBANK AG	SHR	EUR	0.00EUR	180,749	0183
ANAXIS LPS	586245621	SE0000718017	ENIRO AB	SHR	SEK	0.00SEK	331,996	0183
ANAXIS LPS	995557015	NL0000009827	KONINKLIJKE DSM NV	SHR	EUR	1.50EUR	384,614	0183
ANAXIS LPS	99576921	DE0005937007	MAN AG	SHR	EUR	0.00EUR	333,901	0183
ANAXIS LPS	998768908	CH0021783391	PARGESA HOLDING SA	SHR	CHF	20.00CHF	333,550	0183
ANAXIS LPS	999082910	DE0005151005	BASF SE	SHR	EUR	0.00EUR	322,527	0183
ANAXIS LPS	999921017	FR0000120503	BOLUYGUES	SHR	EUR	1.00EUR	202,892	0183
BGI MID F-HORIZON LP	000986636	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	373,812	0183
BGI MID F-HORIZON LP	000911560	GB0002875804	BRITISH AMERICAN TOBORD	GBP	25.00GBP	1,548,327	0183	EQUITY
BGI MID F-HORIZON LP	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP	50.00GBP	357,189	0183
BGI MID F-HORIZON LP	000927897	GB0001803666	CATTLES PLC	ORD	GBP	10.00GBP	590,571	0183
BGI MID F-HORIZON LP	000928979	GB0001882637	CHARTER PLC	ORD	GBP	2.00GBP	65,383	0183
BGI MID F-HORIZON LP	000938233	GB0002303468	ARRIVA PLC	ORD	GBP	5.00GBP	50,017	0183
BGI MID F-HORIZON LP	000941740	GB00B0F99717	DAVIS SERVICE GROUP	ORD	GBP	30.00GBP	2,577,248	0183
BGI MID F-HORIZON LP	000983437	GB0004764071	JOHNSON MATTHEY PLC	ORD	GBP	100.00GBF	574,982	0183
BGI MID F-HORIZON LP	000987636	GB00B07V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	1,395,102	0183
BGI MID F-HORIZON LP	000988550	GB0005603997	LEGAL & GENERAL GROUORD	GBP	2.50GBP	925,765	0183	EQUITY
BGI MID F-HORIZON LP	001001643	GB0005758098	MEGGITT PLC	ORD	GBP	5.00GBP	424,826	0183
BGI MID F-HORIZON LP	001031020	GB0070895411	PRUDENTIAL PLC	ORD	GBP	5.00GBP	1,167,054	0183
BGI MID F-HORIZON LP	001040211	GB007594784	RPS GROUP PLC	ORD	GBP	3.00GBP	695,347	0183
BGI MID F-HORIZON LP	001057363	GB0004082847	STANDARD CHARTERED PORD	USD	0.50GBF	377,297	0183	EQUITY
BGI MID F-HORIZON LP	001071695	GB0009039941	TRINITY MIRROR PLC	ORD	GBP	10.00GBP	164,720	0183
BGI MID F-HORIZON LP	001074632	JE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	489,720	0183
BGI MID F-HORIZON LP	001075829	JE00B2R84W06	UNITED BUSINESS MEDIORD	GBP	10.00GBP	339,877	0183	EQUITY
BGI MID F-HORIZON LP	001082742	GB00B6JN1107	WPP GROUP PLC	ORD	GBP	10.00GBP	2,096,623	0183
BGI MID F-HORIZON LP	001091690	CH0012138605	ADECCO SA	SHR	CHF	1.00CHF	126,889	0183
BGI MID F-HORIZON LP	001122548	CH0012410517	BALOISE HOLDING AG	SHR	CHF	0.10CHF	959,162	0183
BGI MID F-HORIZON LP	001146425	IT00000622						

BGI MID-HORIZON LP	001428952	GB0006043169	WM MORRISON SUPERMARORD	GBP	10.00GB	386,617	0183	EQUITY	
BGI MID-HORIZON LP	001433705	GB0008025412	SIG PLC	ORD	GBP	10.00GBP	292,638	0183	EQUITY
BGI MID-HORIZON LP	001464189	DK0001036154	NOVO NORDISK A/S	SHR	DKK	1.00DKK	1,344,636	0183	EQUITY
BGI MID-HORIZON LP	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	796,189	0183	EQUITY
BGI MID-HORIZON LP	001538345	BE0003884047	UMICORE	SHR	EUR	0.00EUR	915,870	0183	EQUITY
BGI MID-HORIZON LP	001656198	GB0007981128	SSL INTERNATIONAL FLORD		GBP	10.00GBP	206,069	0183	EQUITY
BGI MID-HORIZON LP	001746304	SE0000101032	ATLAS COPCO AB	SHR	SEK	0.00SEK	896,224	0183	EQUITY
BGI MID-HORIZON LP	001950989	FR0000130395	REMY COINTREAU SA	SHR	EUR	1.60EUR	194,496	0183	EQUITY
BGI MID-HORIZON LP	001975416	DK0001817559	CARLSBERG A/S	SHR	DKK	20.00DKK	1,181,432	0183	EQUITY
BGI MID-HORIZON LP	002091296	GB0005576813	GALIFORN PLC	ORD	GBP	10.00GBP	96,565	0183	EQUITY
BGI MID-HORIZON LP	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	6,714	0183	EQUITY
BGI MID-HORIZON LP	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	1,157,140	0183	EQUITY
BGI MID-HORIZON LP	002395150	FR0000031122	AIR FRANCE-KLM	SHR	EUR	8.50EUR	266,176	0183	EQUITY
BGI MID-HORIZON LP	002488494	GB0009895292	ASTRAZENECA PLC	ORD	USD	0.25GBP	592,894	0183	EQUITY
BGI MID-HORIZON LP	002494087	GB0007506958	ROTORFL PLC	ORD	GBP	5.00GBP	571,857	0183	EQUITY
BGI MID-HORIZON LP	002768166	NL0006033250	KONINKLIJKE AHOLD NVSHR		EUR	0.30EUR	150,458	0183	EQUITY
BGI MID-HORIZON LP	003481314	GB00628KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	221,342	0183	EQUITY
BGI MID-HORIZON LP	003662285	CH0012549785	SONOVA HOLDING AG	SHR	CHF	0.05CHF	1,601,615	0183	EQUITY
BGI MID-HORIZON LP	003714862	DE0005878003	GILDEMEISTER AG	SHR		0.00EUR	22,380	0183	EQUITY
BGI MID-HORIZON LP	004586814	DE0009003404	ADIDAS AG	SHR		0.00EUR	371,513	0183	EQUITY
BGI MID-HORIZON LP	004677188	GB0001L36624	ENTERPRISE INNS PLC	ORD	GBP	2.50GBP	170,718	0183	EQUITY
BGI MID-HORIZON LP	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	241,590	0183	EQUITY
BGI MID-HORIZON LP	005413752	GB00601FLG62	G4S PLC	ORD	GBP	25.00GBP	32,679	0183	EQUITY
BGI MID-HORIZON LP	005748825	DE0002757503	METRO AG	SHR		0.00EUR	141,464	0183	EQUITY
BGI MID-HORIZON LP	005812649	GB0000680009	ATKINS WS PLC	ORD	GBP	0.50GBP	806,973	0183	EQUITY
BGI MID-HORIZON LP	005948237	FR0000054470	UBISOFT ENTERTAINMENSHR		EUR	0.15EUR	21,120	0183	EQUITY
BGI MID-HORIZON LP	005968089	GB0004549293	IMPERIAL TOBACCO GROORD		GBP	10.00GBP	3,039,204	0183	EQUITY
BGI MID-HORIZON LP	006470009	GB0004915632	KIER GROUP PLC	ORD	GBP	1.00GBP	24,134	0183	EQUITY
BGI MID-HORIZON LP	006632145	GB0008762899	BG GROUP PLC	ORD	GBP	10.00GBP	771,020	0183	EQUITY
BGI MID-HORIZON LP	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	773,129	0183	EQUITY
BGI MID-HORIZON LP	007867773	GB0001528156	INTERSERVE PLC	ORD	GBP	10.00GBP	532,279	0183	EQUITY
BGI MID-HORIZON LP	009337064	DE0005066203	AKTRON AG	SHR		0.00EUR	403,038	0183	EQUITY
BGI MID-HORIZON LP	009395959	FR0001220475	ALSTOM SA	SHR	EUR	7.00EUR	529,276	0183	EQUITY
BGI MID-HORIZON LP	010090967	BE0003735496	MOBISTAR SA	SHR		0.00EUR	568,752	0183	EQUITY
BGI MID-HORIZON LP	012099933	GB0007365546	CARILLION PLC	ORD	GBP	50.00GBP	45,443	0183	EQUITY
BGI MID-HORIZON LP	012348728	IT0001207098	ACEA SPA	SHR	EUR	5.16EUR	33,077	0183	EQUITY
BGI MID-HORIZON LP	012914768	IT0001347308	BUZZI UNICEM SPA	SHR	EUR	0.60EUR	867,007	0183	EQUITY
BGI MID-HORIZON LP	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	7,979,587	0183	EQUITY
BGI MID-HORIZON LP	013249022	BE0003781948	BEI&BERT SA	SHR	BEF	1.00EUR	282,918	0183	EQUITY
BGI MID-HORIZON LP	014846026	CH0010570767	LINDT & SPRUENGLI AGSHR		CHF	10.00CHF	82,739	0183	EQUITY
BGI MID-HORIZON LP	014994461	CH0025238863	KUEHNE + NAGEL INTERSHR		CHF	1.00CHF	1,296,614	0183	EQUITY
BGI MID-HORIZON LP	015889256	GB0033671222	REGUS GROUP PLC	ORD	GBP	5.00GBP	215,454	0183	EQUITY
BGI MID-HORIZON LP	019031509	GB0030913577	BT GROUP PLC	ORD	GBP	5.00GBP	28,956	0183	EQUITY
BGI MID-HORIZON LP	023545338	IT0003152417	EDISON SPA	SHR	EUR	1.00EUR	1,271,350	0183	EQUITY
BGI MID-HORIZON LP	025306023	DE0006037733	PORSCHE AUTOMOBIL HO PFD		EUR	0.01EUR	23,161	0183	PREFERRED
BGI MID-HORIZON LP	026607766	CH0011037469	SYNGENTA AG	SHR	CHF	0.10CHF	782,882	0183	EQUITY
BGI MID-HORIZON LP	080474455	DE0005552004	DEUTSCHE POST AG	SHR		0.00DEM	502,019	0183	EQUITY
BGI MID-HORIZON LP	10E207395	DE0008001009	DEUTSCHE POSTBANK AGSHR		EUR	0.00EUR	542,318	0183	EQUITY
BGI MID-HORIZON LP	10E533840	DE000VCH8881	WACKER CHEMIE AG	SHR	NPV	EUR	160,441	0183	EQUITY
BGI MID-HORIZON LP	10E640629	DE000KCO1000	KLOECKNER & CO SE	SHR	NPV	EUR	95,945	0183	EQUITY
BGI MID-HORIZON LP	10F788449	FR0014119863	SCOR SE	SHR	EUR	7.87EUR	16,832	0183	EQUITY
BGI MID-HORIZON LP	10G154247	BMG196F11004	CATLIN GROUP LTD	ORD	USD	0.01GBP	717,038	0183	EQUITY
BGI MID-HORIZON LP	10G326019	GB00606QFB75	IG GROUP HOLDINGS PLORD		NPV	GBP	175,340	0183	EQUITY
BGI MID-HORIZON LP	10G342768	GB00609L5H68	INMAR SAT PLC	ORD	EUR	0.00GBP	89,637	0183	EQUITY
BGI MID-HORIZON LP	10G465577	GB0060VMWD03	QINETIQ PLC	ORD	GBP	1.00GBP	791,342	0183	EQUITY
BGI MID-HORIZON LP	10G774598	GB0061H0D251	TULLETT PREBON PLC	ORD	GBP	0.00GBP	281,123	0183	EQUITY
BGI MID-HORIZON LP	10G875703	GB0061ZBK184	MONEY SUPERMARKET COMORD		GBP	0.00G	53,777	0183	EQUITY
BGI MID-HORIZON LP	10N0151954	NO0010208051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	917,360	0183	EQUITY
BGI MID-HORIZON LP	1315621013	IT0001976403	FIAT SPA	SHR	EUR	5.00EUR	925,324	0183	EQUITY
BGI MID-HORIZON LP	586245821	SE0000718017	ENIRO AB	SHR	SEK	0.00SEK	369,178	0183	EQUITY
BGI MID-HORIZON LP	657401014	DE0005810055	DEUTSCHE BOERSE AG	SHR	EUR	0.00EUR	343,454	0183	EQUITY
BGI MID-HORIZON LP	935491548	IE0004096560	KERRY GROUP PLC	SHR	EUR	0.12EUR	102,548	0183	EQUITY
BGI MID-HORIZON LP	989768921	DE0003937007	MAN AG	SHR	0.00EUR	0.00EUR	237,072	0183	EQUITY
BGI MID-HORIZON LP	989768908	CH0021783391	PARGESA HOLDING SA	SHR	CHF	20.00CHF	325,415	0183	EQUITY
BGI MID-HORIZON LP	989872027	DE0007037129	RWE AG	SHR	0.00EUR	0.00EUR	1,583,628	0183	EQUITY
BGI MID-HORIZON LP	989823918	FR0000125346	INGENICO	SHR	EUR	1.00EUR	114,245	0183	EQUITY
BGI MID-HORIZON LP	999082910	DE0005151005	BASF SE	SHR	EUR	0.00EUR	1,218,099	0183	EQUITY
BGI MID-HORIZON LP	999563919	GB0008776081	PEARSON PLC	ORD	GBP	25.00GBP	1,840,895	0183	EQUITY
RAB LPS	000911560	GB0003875094	BRITISH AMERICAN TOBORD		GBP	25.00GBP	53,342	0183	EQUITY
RAB LPS	001428952	GB0006043169	WM MORRISON SUPERMARORD		GBP	10.00G	165,768	0183	EQUITY
RAB LPS	001464189	DK0060102614	NOVO NORDISK A/S	SHR	DKK	1.00DKK	130,484	0183	EQUITY
RAB LPS	001535368	GB0061FH8J72	SEVERN TRENT PLC	ORD	GBP	97.89GBP	99,741	0183	EQUITY
RAB LPS	001950989	FR0000130395	REMY COINTREAU SA	SHR	EUR	1.60EUR	11,697	0183	EQUITY
RAB LPS	001975416	DK0001817559	CARLSBERG A/S	SHR	DKK	20.00DKK	157,971	0183	EQUITY
RAB LPS	002488494	GB0009895292	ASTRAZENECA PLC	ORD	USD	0.25GBP	119,160	0183	EQUITY
RAB LPS	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	231,523	0183	EQUITY
RAB LPS	005986088	GB0004544929	IMPERIAL TOBACCO GROORD		GBP	10.00GBP	142,803	0183	EQUITY
RAB LPS	019031509	GB0030913577	BT GROUP PLC	ORD	GBP	5.00GBP	16,864	0183	EQUITY
IVC SOLAIA LPS	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	4,570	0183	EQUITY
IVC SOLAIA LPS	000942522	GB0001629572	CABLE & WIRELESS PLCORD		GBP	25.00GBP	4,933	0183	EQUITY
IVC SOLAIA LPS	000927987	GB0001903686	CATTLES PLC	ORD	GBP	10.00GBP	2,095	0183	EQUITY
IVC SOLAIA LPS	000941740	GB0060F99717	DAVIS SERVICE GROUP ORD		GBP	30.00GBP	20,148	0183	EQUITY
IVC SOLAIA LPS	000987636	GB00607V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	26,851	0183	EQUITY
IVC SOLAIA LPS	001001643	GB0005758098	MEGGITT PLC	ORD	GBP	5.00GBP	4,030	0183	EQUITY
IVC SOLAIA LPS	001040211	GB0007594764	RPS GROUP PLC	ORD	GBP	3.00GBP	17,731	0183	EQUITY
IVC SOLAIA LPS	001057363	GB0004082847	STANDARD CHARTERED PORD		USD	0.50GBP	6,783	0183	EQUITY
IVC SOLAIA LPS	001071695	GB0003039351	TRINITY MIRROR PLC	ORD	GBP	10.00GBP	6,525	0183	EQUITY
IVC SOLAIA LPS	001082742	GB0060JBN107	WPP GROUP PLC	ORD	GBP	10.00GBP	2,195	0183	EQUITY
IVC SOLAIA LPS	001146425	IT0000622221	MILANO ASSICURAZIONISHR		EUR	0.52EUR	14,040	0183	EQUITY
IVC SOLAIA LPS	001260711	FR0000051732	ATOS ORIGIN SA	SHR	EUR	1.00EUR	7,632	0183	EQUITY
IVC SOLAIA LPS	001271763	FR0000054900	SOCIETE TELEVISION FSHR		EUR	0.20EUR	2,827	0183	EQUITY
IVC SOLAIA LPS	001535368	GB0061FH8J72	SEVERN TRENT PLC	ORD	GBP	97.89GBP	931	0183	EQUITY
IVC SOLAIA LPS	001950198	GB0007981128	SSL INTERNATIONAL FLORD		GBP	10.00GBP	10,746	0183	EQUITY
IVC SOLAIA LPS	001950989	FR0000130395	REMY COINTREAU SA	SHR	EUR	1.60EUR	927	0183	EQUITY
IVC SOLAIA LPS	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	18,066	0183	EQUITY
IVC SOLAIA LPS	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	92	0183	EQUITY
IVC SOLAIA LPS	002258168	GB0000931526	ENODIS PLC	ORD	GBP	10.00GBP	3,857	0183	EQUITY
IVC SOLAIA LPS	002488487	GB0007506958	ROTORFL PLC	ORD	GBP	5.00GBP	7,832	0183	EQUITY
IVC SOLAIA LPS	002490514	GB0007180720	UK COAL PLC	ORD	GBP	1.00GBP	122	0183	EQUITY
IVC SOLAIA LPS	003481314	GB00628KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	9,894	0183	EQUITY
IVC SOLAIA LPS	005389119	GB0005622542	MILLENNIUM & COPTHORORD		GBP	30.00GBP	20,483	0183	EQUITY
IVC SOLAIA LPS	005948237	FR0000054470	UBISOFT ENTERTAINMENSHR		EUR	0.15EUR	6,389	0183	EQUITY
IVC SOLAIA LPS	005986088	GB0004544929	IMPERIAL TOBACCO GROORD		GBP	10.00GBP	2,153	0183	EQUITY
IVC SOLAIA LPS	006632145	GB0008762899	BG GROUP PLC	ORD	GBP	10.00GBP	8,317	0183	EQUITY
IVC SOLAIA LPS	009395959	FR0001220475	ALSTOM SA	SHR	EUR	7.00EUR	1,205	0183	EQUITY
IVC SOLAIA LPS	010090967	BE0003735496	MOBISTAR SA	SHR		0.00EUR	9,774	0183	EQUITY
IVC SOLAIA LPS	012099933	GB0007365546	CARILLION PLC	ORD	GBP	50.00GBP	2,351	0183	EQUITY
IVC SOLAIA LPS	012914768	IT0001347308	BUZZI UNICEM SPA	SHR	EUR	0.60EUR	174,006	0183	EQUITY
IVC SOLAIA LPS	021936935	GB0031698896	WILLIAM HILL PLC	ORD	GBP	10.00GBP	8,361	0183	EQUITY
IVC SOLAIA LPS	10G807736	GB0007178086	YELL GROUP PLC	ORD	GBP	1.00GBP	12,153	0183	EQUITY
IVC SOLAIA LPS	10G154247	BMG196F11004	CATLIN GROUP LTD	ORD	USD	0.01GBP	875	0183	EQUITY
IVC SOLAIA LPS	10G342768	GB00609L5H68	INMAR SAT PLC	ORD	EUR	0.00GBP	1,573	0183	EQUITY
IVC SOLAIA LPS	10G704645	GB006132NV22	ASHMORE GROUP PLC	ORD	GBP	0.01GBP	4,466	0183	EQUITY
IVC SOLAIA LPS	10G774598	GB0061H0D251	TULLETT PREBON PLC	ORD	GBP	0.00GBP	8,831	0183	EQUITY
IVC SOLAIA LPS	11T101617	IT0003506190	ATLANTIA SPA	SHR	EUR	1.00EUR	153	0183	EQUITY
DKR IBEX LPS	002258168	GB0000931526	ENODIS PLC	ORD	GBP	10.00GBP	261,215	0183	EQUITY
ASSET MGMT INT LPS	10G424047	GB0009145368	QUEEN'S WALK INVESTMORD		GBP	0.00GBP	2,569,		

LMA SPC MAP 15	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	48,986	0183	EQUITY
LMA SPC MAP 15	005413752	GB00001FLG62	G4S PLC	ORD	GBP	25.00GBP	2,889	0183	EQUITY
LMA SPC MAP 15	007796942	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	40,884	0183	EQUITY
LMA SPC MAP 15	012099933	GB0007365546	CARILLION PLC	ORD	GBP	50.00GBP	4,927	0183	EQUITY
LMA SPC MAP 15	1GB342768	GB00009L5H68	INMARSAT PLC	ORD	EUR	0.00GBP	100,344	0183	EQUITY
LMA SPC MAP 15	1GB388159	GB0000H2K534	PETROFAC LTD	ORD	USD	0.02GBP	42,198	0183	EQUITY
QUANTMETRICS-HITE	000906636	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	76,898	0183	EQUITY
QUANTMETRICS-HITE	000924852	GB0001RZDL64	CAIRN ENERGY PLC	ORD	GBP	6.15GBP	33,722	0183	EQUITY
QUANTMETRICS-HITE	000928879	GB0002303488	CHARTER PLC	ORD	GBP	2.00GBP	69,890	0183	EQUITY
QUANTMETRICS-HITE	000938233	GB0002303488	ARRIVA PLC	ORD	GBP	5.00GBP	52,889	0183	EQUITY
QUANTMETRICS-HITE	000967636	GB00007V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	191,194	0183	EQUITY
QUANTMETRICS-HITE	001074632	IE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	65,288	0183	EQUITY
QUANTMETRICS-HITE	001082742	GB0000JN107	WPP GROUP PLC	ORD	GBP	10.00GBP	94,082	0183	EQUITY
QUANTMETRICS-HITE	001428952	GB0008043189	WM MORRISON SUPERMAR	ORD	GBP	10.00GBP	96,067	0183	EQUITY
QUANTMETRICS-HITE	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	99,807	0183	EQUITY
QUANTMETRICS-HITE	005413752	GB00001FLG62	G4S PLC	ORD	GBP	25.00GBP	4,930	0183	EQUITY
QUANTMETRICS-HITE	007796942	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	74,588	0183	EQUITY
QUANTMETRICS-HITE	012099933	GB0007365546	CARILLION PLC	ORD	GBP	50.00GBP	9,033	0183	EQUITY
QUANTMETRICS-HITE	1GB342768	GB00009L5H68	INMARSAT PLC	ORD	EUR	0.00GBP	183,965	0183	EQUITY
QUANTMETRICS-HITE	1GB388159	GB0000H2K534	PETROFAC LTD	ORD	USD	0.02GBP	77,305	0183	EQUITY
LBAM MYRILLION LPS	000911550	GB0002375804	BRITISH AMERICAN TOB	ORD	GBP	25.00GBP	37,191	0183	EQUITY
LBAM MYRILLION LPS	000924852	GB0001RZDL64	CAIRN ENERGY PLC	ORD	GBP	6.15GBP	115,985	0183	EQUITY
LBAM MYRILLION LPS	001074632	IE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	114,634	0183	EQUITY
LBAM MYRILLION LPS	002468494	GB0009895292	ASTRAZENECA PLC	ORD	USD	0.25GBP	105,210	0183	EQUITY
LBAM MYRILLION LPS	004677886	GB0001L8B624	ENTERPRISE INNS PLC	ORD	GBP	2.50GBP	47,039	0183	EQUITY
LBAM MYRILLION LPS	005986088	GB0004544929	IMPERIAL TOBACCO GRO	ORD	GBP	10.00GBP	240,362	0183	EQUITY
LBAM MYRILLION LPS	006632145	GB0000782899	BS GROUP PLC	ORD	GBP	10.00GBP	111,597	0183	EQUITY
LBAM MYRILLION LPS	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	75,239	0183	EQUITY
BLACKROCK INV MAN	000906636	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	129,458	0183	EQUITY
BLACKROCK INV MAN	000911550	GB0002375804	BRITISH AMERICAN TOB	ORD	GBP	25.00GBP	75,719	0183	EQUITY
BLACKROCK INV MAN	000924852	GB0001RZDL64	CAIRN ENERGY PLC	ORD	GBP	6.15GBP	113,544	0183	EQUITY
BLACKROCK INV MAN	000928879	GB0001882637	CHARTER PLC	ORD	GBP	2.00GBP	82,515	0183	EQUITY
BLACKROCK INV MAN	001057363	GB0000802847	STANDARD CHARTERED	ORD	USD	0.50GBP	82,961	0183	EQUITY
BLACKROCK INV MAN	001074632	IE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	358,014	0183	EQUITY
BLACKROCK INV MAN	001656198	GB0007981128	SSL INTERNATIONAL FL	ORD	GBP	10.00GBP	87,243	0183	EQUITY
BLACKROCK INV MAN	003235413	GB0001YMW409	31 GROUP PLC	ORD	GBP	73.86GBP	132,746	0183	EQUITY
BLACKROCK INV MAN	003481314	GB00028KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	235,775	0183	EQUITY
BLACKROCK INV MAN	004677886	GB0001L8B624	ENTERPRISE INNS PLC	ORD	GBP	2.50GBP	64,812	0183	EQUITY
BLACKROCK INV MAN	006632145	GB000782899	BS GROUP PLC	ORD	GBP	10.00GBP	350,977	0183	EQUITY
BLACKROCK INV MAN	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	111,485	0183	EQUITY
QUANTMETRICS-HITE	000906636	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	15,730	0183	EQUITY
QUANTMETRICS-HITE	000924852	GB0001RZDL64	CAIRN ENERGY PLC	ORD	GBP	6.15GBP	6,898	0183	EQUITY
QUANTMETRICS-HITE	000928879	GB0001882637	CHARTER PLC	ORD	GBP	2.00GBP	14,296	0183	EQUITY
QUANTMETRICS-HITE	000938233	GB0002303488	ARRIVA PLC	ORD	GBP	5.00GBP	10,818	0183	EQUITY
QUANTMETRICS-HITE	000967636	GB00007V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	39,108	0183	EQUITY
QUANTMETRICS-HITE	001074632	IE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	13,354	0183	EQUITY
QUANTMETRICS-HITE	001082742	GB0000JN107	WPP GROUP PLC	ORD	GBP	10.00GBP	19,244	0183	EQUITY
QUANTMETRICS-HITE	001428952	GB0008043189	WM MORRISON SUPERMAR	ORD	GBP	10.00GBP	19,650	0183	EQUITY
QUANTMETRICS-HITE	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	18,369	0183	EQUITY
QUANTMETRICS-HITE	005413752	GB00001FLG62	G4S PLC	ORD	GBP	25.00GBP	1,006	0183	EQUITY
QUANTMETRICS-HITE	007796942	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	15,257	0183	EQUITY
QUANTMETRICS-HITE	012099933	GB0007365546	CARILLION PLC	ORD	GBP	50.00GBP	1,848	0183	EQUITY
QUANTMETRICS-HITE	1GB342768	GB00009L5H68	INMARSAT PLC	ORD	EUR	0.00GBP	37,629	0183	EQUITY
QUANTMETRICS-HITE	1GB388159	GB0000H2K534	PETROFAC LTD	ORD	USD	0.02GBP	15,824	0183	EQUITY
LYXOR/GARTMORE LPS	001477116	GB0007547838	ROYAL BANK OF SCOTLA	ORD	GBP	25.00GBP	11,706	0183	EQUITY
LYXOR/GARTMORE LPS	002484087	GB0007506958	ROTORCK PLC	ORD	GBP	5.00GBP	19,588	0183	EQUITY
LYXOR/GARTMORE LPS	005986088	GB0004544929	ATKINS VWS PLC	ORD	GBP	0.50GBP	10,970	0183	EQUITY
LYXOR/GARTMORE LPS	006470009	GB0004915632	KIER GROUP PLC	ORD	GBP	1.00GBP	4,715	0183	EQUITY
LYXOR/GARTMORE LPS	015889256	GB0033671222	REGUS GROUP PLC	ORD	GBP	5.00GBP	22,359	0183	EQUITY
BLACKROCK LPS	000911550	GB0002375804	BRITISH AMERICAN TOB	ORD	GBP	25.00GBP	507,762	0183	EQUITY
BLACKROCK LPS	000924852	GB0001RZDL64	CAIRN ENERGY PLC	ORD	GBP	6.15GBP	851,578	0183	EQUITY
BLACKROCK LPS	001057363	GB0004082847	STANDARD CHARTERED	ORD	USD	0.50GBP	546,567	0183	EQUITY
BLACKROCK LPS	001074632	IE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	252,151	0183	EQUITY
BLACKROCK LPS	001656198	GB0007981128	SSL INTERNATIONAL FL	ORD	GBP	10.00GBP	456,805	0183	EQUITY
BLACKROCK LPS	003235413	GB0001YMW409	31 GROUP PLC	ORD	GBP	73.86GBP	1,005,654	0183	EQUITY
BLACKROCK LPS	003481314	GB00028KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	1,225,107	0183	EQUITY
BLACKROCK LPS	004677886	GB0001L8B624	ENTERPRISE INNS PLC	ORD	GBP	2.50GBP	508,398	0183	EQUITY
BLACKROCK LPS	006632145	GB000782899	BS GROUP PLC	ORD	GBP	10.00GBP	2,161,398	0183	EQUITY
BLACKROCK LPS	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	629,342	0183	EQUITY
SSL ARB LPS	000927897	GB0001803896	CATTLES PLC	ORD	GBP	0.00GBP	13,895	0183	EQUITY
SSL ARB LPS	000928879	GB0001882637	CHARTER PLC	ORD	GBP	2.00GBP	23,785	0183	EQUITY
SSL ARB LPS	000938233	GB0002303488	ARRIVA PLC	ORD	GBP	5.00GBP	40,747	0183	EQUITY
SSL ARB LPS	000941740	GB000BF99717	DAVIS SERVICE GROUP	ORD	GBP	30.00GBP	41,404	0183	EQUITY
SSL ARB LPS	000967636	GB00007V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	74,330	0183	EQUITY
SSL ARB LPS	000989550	GB0009895507	LEGAL & GENERAL GROU	ORD	GBP	2.50GBP	6,862	0183	EQUITY
SSL ARB LPS	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	62,066	0183	EQUITY
SSL ARB LPS	001050830	GB00019DVX61	INVENSYS PLC	ORD	GBP	10.00GBP	18,752	0183	EQUITY
SSL ARB LPS	001057363	GB0004082847	STANDARD CHARTERED	ORD	USD	0.50GBP	26,694	0183	EQUITY
SSL ARB LPS	001109560	CH0012138605	ADECCO SA	SHR	CHF	1.00CHF	25,571	0183	EQUITY
SSL ARB LPS	001122548	CH0012410517	BALOISE HOLDING AG	SHR	CHF	0.10CHF	12,279	0183	EQUITY
SSL ARB LPS	001241801	IT0000077725	PIRELLI & C SPA	SHR	EUR	0.20EUR	53,944	0183	EQUITY
SSL ARB LPS	001252617	IT0001463071	FONDIARIA-SAI SPA	SHR	EUR	1.00EUR	17,062	0183	EQUITY
SSL ARB LPS	001265323	DE0007297004	SUEDZUCKER AG	SHR	EUR	0.00EUR	50,094	0183	EQUITY
SSL ARB LPS	001464189	DK0060102614	NOVO NORDISK A/S	SHR	DKK	1.00DKK	65,793	0183	EQUITY
SSL ARB LPS	001583345	BE0003884047	UMICORE	SHR	EUR	0.00EUR	26,780	0183	EQUITY
SSL ARB LPS	001656198	GB0007981128	SSL INTERNATIONAL FL	ORD	GBP	10.00GBP	33,861	0183	EQUITY
SSL ARB LPS	001746304	GB0000101032	SEK	SEK	0.00SEK	31,531	0183	EQUITY	
SSL ARB LPS	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	43,968	0183	EQUITY
SSL ARB LPS	001975416	DK0010181759	CARLSBERG A/S	SHR	DKK	20.00DKK	43,207	0183	EQUITY
SSL ARB LPS	002091296	GB0005576813	GALIFORM PLC	ORD	GBP	10.00GBP	35,320	0183	EQUITY
SSL ARB LPS	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	14,863	0183	EQUITY
SSL ARB LPS	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	32,440	0183	EQUITY
SSL ARB LPS	002395150	FR0000031122	AIR FRANCE-KLM	SHR	EUR	8.50EUR	38,018	0183	EQUITY
SSL ARB LPS	002484087	GB0007506958	ROTORCK PLC	ORD	GBP	5.00GBP	24,410	0183	EQUITY
SSL ARB LPS	002768166	NL0006033250	KONINKLIJKE AHOLD NV	SHR	EUR	0.30EUR	6,955	0183	EQUITY
SSL ARB LPS	003235413	GB0001YMW409	31 GROUP PLC	ORD	GBP	73.86GBP	18,673	0183	EQUITY
SSL ARB LPS	003481314	GB00028KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	21,211	0183	EQUITY
SSL ARB LPS	004003786	CH0003504856	KUONI REISEN HOLDING	SHR	CHF	1.00CHF	31,003	0183	EQUITY
SSL ARB LPS	004598614	DE0005003404	ADIDAS AG	SHR	EUR	0.00EUR	38,859	0183	EQUITY
SSL ARB LPS	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	54,547	0183	EQUITY
SSL ARB LPS	005812649	GB0000608009	ATKINS VWS PLC	ORD	GBP	0.50GBP	42,970	0183	EQUITY
SSL ARB LPS	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	46,999	0183	EQUITY
SSL ARB LPS	007796942	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	27,302	0183	EQUITY
SSL ARB LPS	008993560	DK0010268006	VESTAS WIND SYSTEMS	SHR	DKK	1.00DKK	22,337	0183	EQUITY
SSL ARB LPS	009385959	FR0010220475	ALSTOM SA	SHR	EUR	7.00EUR	26,712	0183	EQUITY
SSL ARB LPS	010090967	BE0003735496	MOBISTAR SA	SHR	EUR	0.00EUR	83,528	0183	EQUITY
SSL ARB LPS	011585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	4,945	0183	EQUITY
SSL ARB LPS	012914768	IT0001347308	BUZZI UNICEM SPA	SHR	EUR	0.60EUR	46,716	0183	EQUITY
SSL ARB LPS	013151154	ENEL SPA	SHR	EUR	1.00EUR	71,589	0183	EQUITY	
SSL ARB LPS	013429022	BE0003780948	BEKAERT SA	SHR	BEF	0.00EUR	37,462	0183	EQUITY
SSL ARB LPS	014464026	CH0010570167	LINOT & SEGUIN LAGSH	SHR	CHF	10.00CHF	54,754	0183	EQUITY
SSL ARB LPS	020548012	CH0011075304	ZURICH FINANCIAL SER	SHR	CHF	0.10CHF	35,345	0183	EQUITY
SSL ARB LPS	021936935	GB0031698896	WILLIAM HILL PLC	ORD	GBP	10.00GBP	34,531	0183	EQUITY
SSL ARB LPS	055306023	DE0006937733	PORSCHE AUTOMOBIL HO	PF	EUR	0.00EUR	11,396	0183	PREFERRED
SSL ARB LPS	056087786	CH0011037469	SYNGENTA AG	SHR	CHF	0.10CHF	9,832	0183	EQUITY
SSL ARB LPS	080474455	DE0005552004	DEUTSCHE POST AG	SHR	EUR	0.00DEM	26,581	0183	EQUITY
SSL ARB LPS	1CH758024	CH007752242	PETROFAC HOLDINGS	ASHR	CHF	8.18CHF	47,552	0183	EQUITY
SSL ARB LPS	1DE413084	DE000A0F8M05	PRATIKER BAL-UND HSH	SHR	EUR	0.00EUR	27,210		

SSL ARB LPS	202597215	DE0008032004	COMMERZBANK AG	SHR	EUR	0.00EUR	24,317	0183	EQUITY
SSL ARB LPS	586245821	SE0000178017	ENIRO AB	SHR	SEK	0.00SEK	44,863	0183	EQUITY
SSL ARB LPS	989557015	NL0000000827	KONINKLIJKE DSM NV	SHR	EUR	1.50EUR	51,744	0183	EQUITY
SSL ARB LPS	989576921	DE0005937007	MAN AG	SHR	0.00EUR		44,929	0183	EQUITY
SSL ARB LPS	989768908	CH0021783391	PARGESA HOLDING SA	SHR	CHF	20.00CHF	44,865	0183	EQUITY
SSL ARB LPS	990082910	DE0005151005	BASF SE	SHR	EUR	0.00EUR	43,406	0183	EQUITY
SSL ARB LPS	999921017	FR0000120503	BOUYGUES	SHR	EUR	1.00EUR	27,281	0183	EQUITY
PHZ LPS	000817740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP	50.00GBP	33,177	0183	EQUITY
PHZ LPS	000938233	GB0002303468	ARRIVA PLC	ORD	GBP	5.00GBP	21,406	0183	EQUITY
PHZ LPS	000941740	GB000BF99717	DAVIS SERVICE GROUP	ORD	GBP	30.00GBP	205,650	0183	EQUITY
PHZ LPS	000987636	GB000B07V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	61,267	0183	EQUITY
PHZ LPS	000988550	GB0005603997	LEGAL & GENERAL GROUPO	ORD	GBP	2.50GBP	13,550	0183	EQUITY
PHZ LPS	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	86,270	0183	EQUITY
PHZ LPS	001050830	GB00B19DVX81	INVENSYS PLC	ORD	GBP	10.00GBP	23,794	0183	EQUITY
PHZ LPS	001057363	GB0004082847	STANDARD CHARTERED PORD		USD	0.50GBF	9,223	0183	EQUITY
PHZ LPS	001074632	IE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	40,693	0183	EQUITY
PHZ LPS	001082742	GB00B0J8N107	VFP GROUP PLC	ORD	GBP	10.00GBP	23,472	0183	EQUITY
PHZ LPS	001211597	DE0006483001	LINDE AG	SHR	EUR	0.00EUR	140,260	0183	EQUITY
PHZ LPS	001260711	FR0000051732	ATOS ORIGIN SA	SHR	EUR	1.00EUR	70,655	0183	EQUITY
PHZ LPS	001428952	GB0006043169	VM MORRISON SUPERMARORD		GBP	10.00G	65,916	0183	EQUITY
PHZ LPS	001455523	FR0000121261	MICHELIN (CSDE) B	SHR	EUR	2.00EUR	9,526	0183	EQUITY
PHZ LPS	001535368	GB00B1FH8J72	SEVERN TRENT PLC	ORD	GBP	97.89GBP	78,207	0183	EQUITY
PHZ LPS	002490514	GB0007190720	UK COAL PLC	ORD	GBP	1.00GBP	292	0183	EQUITY
PHZ LPS	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	45,172	0183	EQUITY
PHZ LPS	005389119	GB0005622542	MILLENNIUM & COPTHORORD		GBP	30.00GBP	41,721	0183	EQUITY
PHZ LPS	005748625	DE0007257503	METRO AG	SHR	0.00EUR		171,054	0183	EQUITY
PHZ LPS	005912849	GB0006060009	ATKINS WS PLC	ORD	GBP	0.50GBP	9,027	0183	EQUITY
PHZ LPS	006832145	GB0008762899	BG GROUP PLC	ORD	GBP	10.00GBP	9,782	0183	EQUITY
PHZ LPS	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	44,022	0183	EQUITY
PHZ LPS	007796642	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	36,884	0183	EQUITY
PHZ LPS	999082910	DE0005151005	BASF SE	SHR	EUR	0.00EUR	46,962	0183	EQUITY
PHZ LPS	999921017	FR0000120503	BOUYGUES	SHR	EUR	1.00EUR	37,493	0183	EQUITY
SABRE VMULTISTRAT	000927897	GB0001803686	CATTLES PLC	ORD	GBP	10.00GBP	18,365	0183	EQUITY
SABRE VMULTISTRAT	000928879	GB0001882637	CHARTER PLC	ORD	GBP	2.00GBP	31,892	0183	EQUITY
SABRE VMULTISTRAT	000938233	GB0002303468	ARRIVA PLC	ORD	GBP	5.00GBP	54,645	0183	EQUITY
SABRE VMULTISTRAT	000941740	GB000BF99717	DAVIS SERVICE GROUP	ORD	GBP	30.00GBP	55,519	0183	EQUITY
SABRE VMULTISTRAT	000987636	GB000B07V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	99,670	0183	EQUITY
SABRE VMULTISTRAT	000988550	GB0005603997	LEGAL & GENERAL GROUPO	ORD	GBP	2.50GBP	8,943	0183	EQUITY
SABRE VMULTISTRAT	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	83,241	0183	EQUITY
SABRE VMULTISTRAT	001050830	GB00B19DVX81	INVENSYS PLC	ORD	GBP	10.00GBP	25,148	0183	EQUITY
SABRE VMULTISTRAT	001057363	GB0004082847	STANDARD CHARTERED PORD		USD	0.50GBF	35,791	0183	EQUITY
SABRE VMULTISTRAT	001109560	CH0012138605	ADECCO SA	SHR	CHF	1.00CHF	34,294	0183	EQUITY
SABRE VMULTISTRAT	001122548	CH0012410517	BALOISE HOLDING AG	SHR	CHF	0.10CHF	16,387	0183	EQUITY
SABRE VMULTISTRAT	001241801	IT0000072725	PIRELLI & C SPA	SHR	EUR	0.29EUR	72,204	0183	EQUITY
SABRE VMULTISTRAT	001252617	IT0001463071	FONDIARIA-SAI SPA	SHR	EUR	1.00EUR	22,860	0183	EQUITY
SABRE VMULTISTRAT	001265323	DE0007297004	SUEDZUCKER AG	SHR	0.00EUR		87,172	0183	EQUITY
SABRE VMULTISTRAT	001464189	DK0060102614	NOVO NORDISK A/S	SHR	DKK	1.00DKK	88,262	0183	EQUITY
SABRE VMULTISTRAT	001538345	BE0003884047	UMICORE	SHR	EUR	0.00EUR	35,900	0183	EQUITY
SABRE VMULTISTRAT	001656198	GB0007981128	SSL INTERNATIONAL FLORD		GBP	10.00GBP	45,406	0183	EQUITY
SABRE VMULTISTRAT	001746304	SE0000101032	ATLAS COPCO AB	SHR	SEK	0.00SEK	42,283	0183	EQUITY
SABRE VMULTISTRAT	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	58,944	0183	EQUITY
SABRE VMULTISTRAT	001975416	DK0010181759	CARLSBERG A/S	SHR	DKK	20.00DKK	57,892	0183	EQUITY
SABRE VMULTISTRAT	002091296	GB0005576813	GALIFORM PLC	ORD	GBP	10.00GBP	47,362	0183	EQUITY
SABRE VMULTISTRAT	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	19,931	0183	EQUITY
SABRE VMULTISTRAT	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	43,420	0183	EQUITY
SABRE VMULTISTRAT	002395150	FR0000031122	AIR FRANCE-KLM	SHR	EUR	8.50EUR	50,977	0183	EQUITY
SABRE VMULTISTRAT	002494087	GB0007509588	ROTOR PLC	ORD	GBP	5.00GBP	32,733	0183	EQUITY
SABRE VMULTISTRAT	002768166	NL0000033250	KONINKLIJKE AHOLD NVSHR		EUR	0.30EUR	9,331	0183	EQUITY
SABRE VMULTISTRAT	003235413	GB00B1YW4409	3I GROUP PLC	ORD	GBP	73.86GBP	24,969	0183	EQUITY
SABRE VMULTISTRAT	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	28,390	0183	EQUITY
SABRE VMULTISTRAT	004003786	CH0003504856	KUONI REISEN HOLDINGSHR		CHF	1.00CHF	41,650	0183	EQUITY
SABRE VMULTISTRAT	004586814	DE0005003404	ADIDAS AG	SHR	0.00EUR		52,014	0183	EQUITY
SABRE VMULTISTRAT	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	73,099	0183	EQUITY
SABRE VMULTISTRAT	005812649	GB0000608009	ATKINS WS PLC	ORD	GBP	0.50GBP	57,615	0183	EQUITY
SABRE VMULTISTRAT	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	63,043	0183	EQUITY
SABRE VMULTISTRAT	007796642	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	36,809	0183	EQUITY
SABRE VMULTISTRAT	008993560	DK0010268606	VESTAS WIND SYSTEMS SHR		DKK	1.00DKK	30,007	0183	EQUITY
SABRE VMULTISTRAT	009365659	FR0010220475	ALSTOM SA	SHR	EUR	7.00EUR	35,750	0183	EQUITY
SABRE VMULTISTRAT	010000367	BE0007315496	MOBISTAR SA	SHR	0.00EUR		112,017	0183	EQUITY
SABRE VMULTISTRAT	011595577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	6,630	0183	EQUITY
SABRE VMULTISTRAT	012814768	IT0001347308	BUZZI UNICEM SPA	SHR	EUR	0.60EUR	62,540	0183	EQUITY
SABRE VMULTISTRAT	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	96,001	0183	EQUITY
SABRE VMULTISTRAT	013429022	BE0003780948	BEKAERT SA	SHR	BEF	0.00EUR	50,120	0183	EQUITY
SABRE VMULTISTRAT	014846026	CH0010570767	LINDT & SPRUNGLI AGSHR		CHF	10.00CHF	74,222	0183	EQUITY
SABRE VMULTISTRAT	020548012	CH00011075894	ZURICH FINANCIAL SERSHR		CHF	0.10CHF	47,441	0183	EQUITY
SABRE VMULTISTRAT	021963835	GB0031698896	WILLIAM HILL PLC	ORD	GBP	10.00GBP	46,305	0183	EQUITY
SABRE VMULTISTRAT	055306023	DE0006937733	PORSCHE AUTOMOBIL HO	PFD		0.00EUR	15,290	0183	PREFERRED
SABRE VMULTISTRAT	056087786	CH0011037469	SYNGENTA AG	SHR	CHF	0.10CHF	13,157	0183	EQUITY
SABRE VMULTISTRAT	080474455	DE0005552004	DEUTSCHE POST AG	SHR	EUR	0.00EUR	35,844	0183	EQUITY
SABRE VMULTISTRAT	1CH759024	CH0027752242	PIETROFILIUS HOLDINGS ASHR		CHF	8.18CHF	63,769	0183	EQUITY
SABRE VMULTISTRAT	1DE413084	DE0004987605	FRANKFURTER BAU-UND HSHR		EUR	0.00GBP	36,476	0183	EQUITY
SABRE VMULTISTRAT	1DE533840	DE000WCH8881	WACKER CHEMIE AG	SHR	NPV	EUR	77,034	0183	EQUITY
SABRE VMULTISTRAT	1DE640629	DE000KCO1000	KLOECKNER & CO SE	SHR	NPV	EUR	43,893	0183	EQUITY
SABRE VMULTISTRAT	1FR786449	FR0010411983	SCOR SE	SHR	EUR	7.87EUR	53,438	0183	EQUITY
SABRE VMULTISTRAT	1GB087736	GB0031718086	YELL GROUP PLC	ORD	GBP	1.00GBP	48,520	0183	EQUITY
SABRE VMULTISTRAT	1GB528019	GB00B06AF675	IG GROUP HOLDINGS FLORD		NPV	GBP	48,357	0183	EQUITY
SABRE VMULTISTRAT	1GB5427889	GB0003015869	INMARSAT PLC	ORD	EUR	0.00GBP	33,572	0183	EQUITY
SABRE VMULTISTRAT	1GB588159	GB00B0H2K534	PETROFAC LTD	ORD	USD	0.02GBP	112,059	0183	EQUITY
SABRE VMULTISTRAT	1GB704645	GB00B132NW22	ASHMORE GROUP PLC	ORD	GBP	0.01GBP	5,211	0183	EQUITY
SABRE VMULTISTRAT	1GB774598	GB00B1H0D251	TULLETT PREBON PLC	ORD	GBP	0.00GBP	13,651	0183	EQUITY
SABRE VMULTISTRAT	1NO151954	NO0010208051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	88,242	0183	EQUITY
SABRE VMULTISTRAT	202597215	DE0008032004	COMMERZBANK AG	SHR	EUR	0.00EUR	32,602	0183	EQUITY
SABRE VMULTISTRAT	586245821	SE0000178017	ENIRO AB	SHR	SEK	0.00SEK	59,991	0183	EQUITY
SABRE VMULTISTRAT	989557015	NL0000000827	KONINKLIJKE DSM NV	SHR	EUR	1.50EUR	69,392	0183	EQUITY
SABRE VMULTISTRAT	989576921	DE0005937007	MAN AG	SHR	0.00EUR		60,224	0183	EQUITY
SABRE VMULTISTRAT	989768908	CH0021783391	PARGESA HOLDING SA	SHR	CHF	20.00CHF	60,173	0183	EQUITY
SABRE VMULTISTRAT	990082910	DE0005151005	BASF SE	SHR	EUR	0.00EUR	58,169	0183	EQUITY
SABRE VMULTISTRAT	999921017	FR0000120503	BOUYGUES	SHR	EUR	1.00EUR	36,572	0183	EQUITY
GSA GLOBAL LPS	000987636	GB000232623	AMEC PLC	ORD	GBP	50.00GBP	204,195	0183	EQUITY
GSA GLOBAL LPS	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP	50.00GBP	798,885	0183	EQUITY
GSA GLOBAL LPS	000927897	GB0001803686	CATTLES PLC	ORD	GBP	10.00GBP	215,062	0183	EQUITY
GSA GLOBAL LPS	000928879	GB0001882637	CHARTER PLC	ORD	GBP	2.00GBP	825,860	0183	EQUITY
GSA GLOBAL LPS	000938233	GB0002303468	ARRIVA PLC	ORD	GBP	5.00GBP	317,652	0183	EQUITY
GSA GLOBAL LPS	000941740	GB000BF99717	DAVIS SERVICE GROUP	ORD	GBP	30.00GBP	933,803	0183	EQUITY
GSA GLOBAL LPS	000987636	GB000B07V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBI	320,343	0183	EQUITY
GSA GLOBAL LPS	000988550	GB0005603997	LEGAL & GENERAL GROUPO	ORD	GBP	2.50GBP	620,724	0183	EQUITY
GSA GLOBAL LPS	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	427,470	0183	EQUITY
GSA GLOBAL LPS	001040211	GB0007594764	RPS GROUP PLC	ORD	GBP	3.00GBP	896,274	0183	EQUITY
GSA GLOBAL LPS	001050830	GB00B19DVX81	INVENSYS PLC	ORD	GBP	10.00GBP	1,181,138	0183	EQUITY
GSA GLOBAL LPS	001071626	GB000903941	TRINITY MIRROR PLC	ORD	GBP	10.00GBP	411,243	0183	EQUITY
GSA GLOBAL LPS	001082742	GB00B0J8N107	VFP GROUP PLC	ORD	GBP	10.00GBP	1,186,426	0183	EQUITY
GSA GLOBAL LPS	001146425	IT0000062221	MILANO ASSICURAZIONISHR		EUR	0.52EUR	548,835	0183	EQUITY
GSA GLOBAL LPS	001153067	DE000076486	DANIELI & CO SPA	SHR	EUR	1.00EUR	466,228	0183	EQUITY
GSA GLOBAL LPS	001211597	DE0006483001	LINDE AG	SHR	EUR	0.00EUR	1,787,449	0183	EQUITY
GSA GLOBAL LPS	001241801	IT0000072725	PIRELLI & C SPA	SHR	EUR	0.29EUR	4,449	0183	EQUITY
GSA GLOBAL LPS	001251675	CH0012251454	SWATCH GROUP AG/THE	SHR	NPV	CHF	1,134,114	0183	EQUITY
GSA GLOBAL LPS	001252617	IT0001463071	FONDIARIA-SAI SPA	SHR	EUR	1.00EUR	2,511,180	0183	EQUITY
GSA GLOBAL LPS	001260711	FR0000051732	ATOS ORIGIN SA	SHR	EUR	1.00EUR	469,074	0183	EQUITY
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GSA GLOBAL LPS	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	1,008,938	0183	EQUITY
GSA GLOBAL LPS	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	188,636	0183	EQUITY
GSA GLOBAL LPS	002395150	FR000001122	AIR FRANCE-KLM	SHR	EUR	8.50EUR	914,571	0183	EQUITY
GSA GLOBAL LPS	002484087	GB0007506958	ROTORK PLC	ORD	GBP	5.00GBP	637,036	0183	EQUITY
GSA GLOBAL LPS	002768166	NL0006033250	KONINKLUKE AHOLD NVSHR	SHR	EUR	0.30EUR	1,423,189	0183	EQUITY
GSA GLOBAL LPS	003235413	GB00B1YW4409	31 GROUP PLC	ORD	GBP	73.86GBP	3,389,553	0183	EQUITY
GSA GLOBAL LPS	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	1,294,928	0183	EQUITY
GSA GLOBAL LPS	003692285	CH0012549785	SONOVA HOLDING AG	SHR	CHF	0.05CHF	245,206	0183	EQUITY
GSA GLOBAL LPS	003714862	GB0006878083	GILDERMASTER AG	SHR	CHF	0.00EUR	1,696,838	0183	EQUITY
GSA GLOBAL LPS	004003786	CH0003504856	KUONI REISEN HOLDINGSHR	SHR	CHF	1.00CHF	897,518	0183	EQUITY
GSA GLOBAL LPS	004586814	DE0005003404	ADIDAS AG	SHR	CHF	0.00EUR	31,232	0183	EQUITY
GSA GLOBAL LPS	004677886	GB00B1LB6624	ENTERPRISE INNS PLC	ORD	GBP	2.50GBP	283,704	0183	EQUITY
GSA GLOBAL LPS	005389119	GB0005622542	MILLENNIUM & COPTHORORD	ORD	GBP	30.00GBP	1,067,211	0183	EQUITY
GSA GLOBAL LPS	005413752	GB00B07FLG62	G4S PLC	ORD	GBP	25.00GBP	12,316	0183	EQUITY
GSA GLOBAL LPS	005748825	DE0007257503	METRO AG	SHR	EUR	0.00EUR	1,172,967	0183	EQUITY
GSA GLOBAL LPS	005812649	GB0006080009	ATKINS WS PLC	ORD	GBP	0.50GBP	1,467,136	0183	EQUITY
GSA GLOBAL LPS	005948237	FR0000054470	UBISOFT ENTERTAINMENSHR	SHR	EUR	0.15EUR	267,745	0183	EQUITY
GSA GLOBAL LPS	006470009	GB0004915632	KIER GROUP PLC	ORD	GBP	1.00GBP	390,630	0183	EQUITY
GSA GLOBAL LPS	006632145	GB0008762899	BG GROUP PLC	ORD	GBP	10.00GBP	1,057,127	0183	EQUITY
GSA GLOBAL LPS	007034283	GB00B09A0071	SIBIR ENERGY PLC	ORD	GBP	10.00GBP	348,778	0183	EQUITY
GSA GLOBAL LPS	007130175	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	3,209,867	0183	EQUITY
GSA GLOBAL LPS	007796642	GB0001478998	AGGREGO PLC	ORD	GBP	20.00GBP	242,589	0183	EQUITY
GSA GLOBAL LPS	007867773	GB0001528156	INTERSERVE PLC	ORD	GBP	10.00GBP	1,485,990	0183	EQUITY
GSA GLOBAL LPS	008993560	DK0010268606	VESTAS WIND SYSTEMS SHR	SHR	DKK	1.00DKK	2,802,888	0183	EQUITY
GSA GLOBAL LPS	009337064	DE0005086203	AXITRON AG	SHR	EUR	0.00EUR	1,272,555	0183	EQUITY
GSA GLOBAL LPS	009385659	FR0010220475	ALSTOM SA	SHR	EUR	7.00EUR	391,245	0183	EQUITY
GSA GLOBAL LPS	010000967	DE0007374686	MODISTAR SA	SHR	EUR	0.00EUR	2,210,820	0183	EQUITY
GSA GLOBAL LPS	012099033	GB0007365546	CARILLION PLC	ORD	GBP	50.00GBP	82,621	0183	EQUITY
GSA GLOBAL LPS	012348728	IT0001207098	ACEA SPA	SHR	EUR	5.16EUR	1,280,277	0183	EQUITY
GSA GLOBAL LPS	012914768	IT0001347308	BUZZI UNICEM SPA	SHR	EUR	0.60EUR	3,536,888	0183	EQUITY
GSA GLOBAL LPS	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	1,883,291	0183	EQUITY
GSA GLOBAL LPS	013429022	BE0003781048	BEKAERT SA	SHR	BEF	0.00EUR	4,604,910	0183	EQUITY
GSA GLOBAL LPS	015899256	DE0003671222	REGUS GROUP PLC	ORD	GBP	5.00GBP	1,423,932	0183	EQUITY
GSA GLOBAL LPS	019031509	GB0003091357	BT GROUP PLC	ORD	GBP	5.00GBP	1,547	0183	EQUITY
GSA GLOBAL LPS	021936935	GB0031698896	WILLIAM HILL PLC	ORD	GBP	10.00GBP	1,446,641	0183	EQUITY
GSA GLOBAL LPS	026312041	IT0003497176	TELECOM ITALIA	SHR	EUR	0.55EUR	1,282,386	0183	EQUITY
GSA GLOBAL LPS	055306023	DE0006937733	PORSCHE AUTOMOBIL HO PFD	SHR	EUR	0.00EUR	107,163	0183	PREFERRED
GSA GLOBAL LPS	1DE0207395	DE0008001009	DEUTISCHE POSTBANK AGSHR	SHR	EUR	0.00EUR	69,745	0183	EQUITY
GSA GLOBAL LPS	1DE0413084	DE0008130845	FRANKFURTER SAUL-UND-HISER	SHR	EUR	0.00EUR	941,716	0183	EQUITY
GSA GLOBAL LPS	1DE533840	DE000WCH8881	WACKER CHEMIE AG	SHR	NPV	EUR	308,355	0183	EQUITY
GSA GLOBAL LPS	1DE579638	DE000DCAG010	DEMAG CRANES AG	SHR	NPV	EUR	4,665,996	0183	EQUITY
GSA GLOBAL LPS	1DE640829	DE000KCO1000	KLOECKNER & CO SE	SHR	NPV	EUR	961,849	0183	EQUITY
GSA GLOBAL LPS	1GB007736	GB0031718086	YELL GROUP PLC	ORD	GBP	1.00GBP	4,141,357	0183	EQUITY
GSA GLOBAL LPS	1GB105982	GB00B128450	IF GROUP PLC	ORD	GBP	2.00GBP	143,407	0183	EQUITY
GSA GLOBAL LPS	1GB154247	GB00196F1004	CATLIN GROUP LTD	ORD	USD	0.01GBP	643,628	0183	EQUITY
GSA GLOBAL LPS	1GB320019	GB00B06FB75	IG GROUP HOLDINGS PLORD	ORD	NPV	GBP	14,758	0183	EQUITY
GSA GLOBAL LPS	1GB388159	GB00B0H2K534	PETROFAC LTD	ORD	USD	0.02GBP	2,265,827	0183	EQUITY
GSA GLOBAL LPS	1GB465577	GB00B0WMMV03	QINETIQ PLC	ORD	GBP	1.00GBP	578,813	0183	EQUITY
GSA GLOBAL LPS	1IT101617	IT0003506190	ATLANTIA SPA	SHR	EUR	1.00EUR	275,502	0183	EQUITY
GSA GLOBAL LPS	1N0151954	N00010208051	YARA INTERNATIONAL ASHR	SHR	NOK	1.70NOK	2,515,482	0183	EQUITY
GSA GLOBAL LPS	202597215	DE0000832004	COMMERZBANK AG	SHR	EUR	0.00EUR	36,078	0183	EQUITY
GSA GLOBAL LPS	315621013	IT0001976403	FIAT SPA	SHR	EUR	5.00EUR	127,685	0183	EQUITY
GSA GLOBAL LPS	315621041	IT0001976429	FIAT SPA	SHR	EUR	5.00EUR	48,185	0183	EQUITY
GSA GLOBAL LPS	586245821	SE0000718017	ENIRO AB	SHR	SEK	0.00SEK	1,917,619	0183	EQUITY
GSA GLOBAL LPS	657401014	DE0005810055	DEUTISCHE BOERSE AG	SHR	EUR	0.00EUR	455,938	0183	EQUITY
GSA GLOBAL LPS	935491548	IE0004090560	KERRY GROUP PLC	SHR	EUR	0.12EUR	48,894	0183	EQUITY
GSA GLOBAL LPS	969557015	NL0000009827	KONINKLUKE DSM NV	SHR	EUR	1.50EUR	1,603,973	0183	EQUITY
GSA GLOBAL LPS	969576921	GB0005937007	MAN AG	SHR	EUR	0.00EUR	283,276	0183	EQUITY
GSA GLOBAL LPS	969768908	CH0021783391	PARGESA HOLDING SA	SHR	CHF	20.00CHF	1,724,746	0183	EQUITY
GSA GLOBAL LPS	969872027	DE0007037129	RWE AG	SHR	EUR	0.00EUR	599,141	0183	EQUITY
GSA GLOBAL LPS	969823916	FR0000125346	INGENICO	SHR	EUR	1.00EUR	841,213	0183	EQUITY
GSA GLOBAL LPS	969902910	DE0005151005	BASF SE	SHR	EUR	0.00EUR	1,257,084	0183	EQUITY
GSA GLOBAL LPS	969953919	GB0007760818	PEARSON PLC	ORD	GBP	25.00GBP	93,773	0183	EQUITY
GSA GLOBAL LPS	969920107	FR0001210503	BOUYGUES	SHR	EUR	1.00EUR	800,519	0183	EQUITY
GSA GLOBAL LPS	001122548	CH0012410517	BALOISE HOLDING AG	SHR	CHF	0.10CHF	1,604,392	0183	EQUITY
GSA GLOBAL LPS	003662285	CH0012549785	SONOVA HOLDING AG	SHR	CHF	0.05CHF	331,508	0183	EQUITY
GSA GLOBAL LPS	004003786	CH0003504856	KUONI REISEN HOLDINGSHR	SHR	CHF	1.00CHF	713,692	0183	EQUITY
GSA GLOBAL LPS	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	3,202,590	0183	EQUITY
GSA GLOBAL LPS	011585577	CH0012221716	ABB LTD	SHR	CHF	2.00CHF	64,239	0183	EQUITY
GSA GLOBAL LPS	014294461	CH0025238863	KUEHNE + NAGEL INTERSHR	SHR	CHF	1.00CHF	142,591	0183	EQUITY
GSA GLOBAL LPS	056087786	CH0011037489	SYNGENTA AG	SHR	CHF	0.10CHF	203,297	0183	EQUITY
BLUEMATRIX MF LPS	000096636	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	63,855	0183	EQUITY
BLUEMATRIX MF LPS	000983437	GB0004764071	JOHNSON MATTHEY PLC	ORD	GBP	100.00GBP	59,107	0183	EQUITY
BLUEMATRIX MF LPS	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	1,143,078	0183	EQUITY
BLUEMATRIX MF LPS	001057363	GB0004082847	STANDARD CHARTERED PORD	ORD	USD	0.50GBP	359,397	0183	EQUITY
BLUEMATRIX MF LPS	001082742	GB00B0JBN107	VFP GROUP PLC	ORD	GBP	10.00GBP	640,107	0183	EQUITY
BLUEMATRIX MF LPS	001477118	GB0007547838	ROYAL BANK OF SCOTLAORD	ORD	GBP	25.00GBP	1,157,313	0183	EQUITY
BLUEMATRIX MF LPS	001535368	GB00B1FH8J72	SEVERN TRENT PLC	ORD	GBP	97.89GBP	45,461	0183	EQUITY
BLUEMATRIX MF LPS	002395150	FR0000031122	AIR FRANCE-KLM	SHR	EUR	8.50EUR	110,732	0183	EQUITY
BLUEMATRIX MF LPS	003235413	GB00B1YW4409	31 GROUP PLC	ORD	GBP	73.86GBP	3,389,553	0183	EQUITY
BLUEMATRIX MF LPS	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	926,620	0183	EQUITY
BLUEMATRIX MF LPS	005860088	GB0004544929	IMPERIAL TOBACCO GROORD	ORD	GBP	10.00GBP	738,525	0183	EQUITY
BLUEMATRIX MF LPS	006632145	GB0008762899	BG GROUP PLC	ORD	GBP	10.00GBP	188,108	0183	EQUITY
BLUEMATRIX MF LPS	008993560	DK0010268606	VESTAS WIND SYSTEMS SHR	SHR	DKK	1.00DKK	37,867	0183	EQUITY
BLUEMATRIX MF LPS	019031509	GB0003091357	BT GROUP PLC	ORD	GBP	5.00GBP	226,991	0183	EQUITY
BLUEMATRIX MF LPS	020548012	CH0011075384	ZURICH FINANCIAL SERSHR	SHR	CHF	0.10CHF	228,408	0183	EQUITY
BLUEMATRIX MF LPS	021028364	GB0003141190	IMPERIAL TOBACCO GROORD	ORD	USD	0.50GBP	1,652,431	0183	EQUITY
BLUEMATRIX MF LPS	969563919	GB0006776081	PEARSON PLC	ORD	GBP	25.00GBP	106,135	0183	EQUITY
BLUEMATRIX MF LPS	969920107	FR0001210503	BOUYGUES	SHR	EUR	1.00EUR	536,850	0183	EQUITY
BANCO INVEST LPS	001746304	SE0000101032	ATLAS COPCO AB	SHR	SEK	0.00SEK	68,036	0183	EQUITY
TYKHE EUROPEAN LPS	000096636	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	171,877	0183	EQUITY
TYKHE EUROPEAN LPS	000811560	GB0002875804	BRITISH AMERICAN TOBORD	ORD	GBP	25.00GBP	62,624	0183	EQUITY
TYKHE EUROPEAN LPS	000983437	GB0004764071	JOHNSON MATTHEY PLC	ORD	GBP	100.00GBP	44,128	0183	EQUITY
TYKHE EUROPEAN LPS	001057363	GB0004082847	STANDARD CHARTERED PORD	ORD	USD	0.50GBP	88,905	0183	EQUITY
TYKHE EUROPEAN LPS	001082742	GB00B0JBN107	VFP GROUP PLC	ORD	GBP	10.00GBP	205,049	0183	EQUITY
TYKHE EUROPEAN LPS	005860088	GB0004544929	IMPERIAL TOBACCO GROORD	ORD	GBP	10.00GBP	212,158	0183	EQUITY
TYKHE EUROPEAN LPS	006632145	GB0008762899	BG GROUP PLC	ORD	GBP	10.00GBP	121,301	0183	EQUITY
TYKHE EUROPEAN LPS	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	285,885	0183	EQUITY
TYKHE EUROPEAN LPS	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	163,307	0183	EQUITY
TYKHE EUROPEAN LPS	969557015	NL0000009827	KONINKLUKE DSM NV	SHR	EUR	1.50EUR	136,847	0183	EQUITY
TYKHE EUROPEAN LPS	969802910	DE0005151005	BASF SE	SHR	EUR	0.00EUR	222,720	0183	EQUITY
SABRE ENHANCED LPS	000927897	GB0001803666	CATTLES PLC	ORD	GBP	10.00GBP	1,701	0183	EQUITY
SABRE ENHANCED LPS	000928879	GB0001882637	CHARTER PLC	ORD	GBP	2.00GBP	2,971	0183	EQUITY
SABRE ENHANCED LPS	000938233	GB0002303488	ARRIVA PLC	ORD	GBP	5.00GBP	5,225	0183	EQUITY
SABRE ENHANCED LPS	000941740	GB0006F99717	DAVIS SERVICE GROUP	ORD	GBP	30.00GBP	5,166	0183	EQUITY
SABRE ENHANCED LPS	000967636	GB00007V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	9,507	0183	EQUITY
SABRE ENHANCED LPS	000988550	GB0005603997	LEGAL & GENERAL GROUORD	ORD	GBP	2.50GBP	805	0183	EQUITY
SABRE ENHANCED LPS	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	7,402	0183	EQUITY
SABRE ENHANCED LPS	001050830	GB00B19DVC61	INVENSYS PLC	ORD	GBP	10.00GBP	2,344	0183	EQUITY
SABRE ENHANCED LPS	001067363	GB0004082847	STANDARD CHARTERED PORD	ORD	USD	0.50GBP	3,338	0183	EQUITY
SABRE ENHANCED LPS	001091690	CH0012123805	ADARCO SA	SHR	CHF	1.00CHF	3,144	0183	EQUITY
SABRE ENHANCED LPS	001122548	CH0012410517	BALOISE HOLDING AG	SHR	CHF	0.10CHF	1,588	0183	EQUITY
SABRE ENHANCED LPS	001241801	IT0000072725	PIRELLI & C SPA	SHR	EUR	0.28EUR	6,673	0183	EQUITY
SABRE ENHANCED LPS	001252617	IT0001463071	FONDIARIA-SAI SPA	SHR	EUR	1.00EUR	2,174	0183	EQUITY
SABRE ENHANCED LPS	001265323	DE0007297004	SUEDZUCKER AG	SHR	EUR	0.00EUR	6,240	0183	EQUITY
SABRE ENHANCED LPS	001464189	DK0080102614	NOVO NORDISK A/S	SHR	DKK	1.00DKK	8,224	0183	EQUITY
SABRE ENHANCED LPS	001538345	BE0003894947	UMICORE	SHR	EUR	0.00EUR	3,348		

SABRE ENHANCED LPS	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	2,709	0183	EQUITY
SABRE ENHANCED LPS	004003788	CH0003504856	KUONI REISEN HOLDINGSHR		CHF	1.00CHF	4,071	0183	EQUITY
SABRE ENHANCED LPS	005865144	DE0005003404	ADIDAS AG	SHR	0.00EUR		4,754	0183	EQUITY
SABRE ENHANCED LPS	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	6,799	0183	EQUITY
SABRE ENHANCED LPS	005812649	GB0000680009	ATKINS WS PLC	ORD	GBP	0.50GBP	5,360	0183	EQUITY
SABRE ENHANCED LPS	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	5,881	0183	EQUITY
SABRE ENHANCED LPS	007796642	GB0001478998	AGGREGO PLC	ORD	GBP	20.00GBP	3,509	0183	EQUITY
SABRE ENHANCED LPS	008983580	DK0010268606	VESTAS WIND SYSTEMS SHR		DKK	1.00DKK	2,780	0183	EQUITY
SABRE ENHANCED LPS	009385959	FR0010220475	ALSTOM SA	SHR	EUR	7.00EUR	3,485	0183	EQUITY
SABRE ENHANCED LPS	010090967	BE0003735496	MOBISTAR SA	SHR	0.00EUR		10,398	0183	EQUITY
SABRE ENHANCED LPS	011585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	616	0183	EQUITY
SABRE ENHANCED LPS	012914768	IT0001347308	BUZZI UNICEM SPA	SHR	EUR	0.60EUR	5,913	0183	EQUITY
SABRE ENHANCED LPS	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	8,890	0183	EQUITY
SABRE ENHANCED LPS	013429022	BE0003780948	BEKAERT SA	SHR	BEF	0.00EUR	4,447	0183	EQUITY
SABRE ENHANCED LPS	014846028	CH0010570767	LINDT & SPRUNGLI AGSHR		CHF	10.00CHF	6,084	0183	EQUITY
SABRE ENHANCED LPS	020548012	CH0011075394	ZURICH FINANCIAL SERSHR		CHF	0.10CHF	4,398	0183	EQUITY
SABRE ENHANCED LPS	021936935	GB0031698896	WILLIAM HILL PLC	ORD	GBP	10.00GBP	4,292	0183	EQUITY
SABRE ENHANCED LPS	055306023	DE0006937733	PORSCHE AUTOMOBIL HO PFD		0.00EUR		1,427	0183	PREFERRED
SABRE ENHANCED LPS	056087788	CH0011037469	SYNGENTA AG	SHR	CHF	0.10CHF	1,283	0183	EQUITY
SABRE ENHANCED LPS	080474455	DE0005552004	DEUTSCHE POST AG	SHR	0.00DEM		3,324	0183	EQUITY
SABRE ENHANCED LPS	014846028	CH0017552142	LINDT & SPRUNGLI AGSHR		CHF	8.18CHF	5,924	0183	EQUITY
SABRE ENHANCED LPS	1DE413084	DE00040F6M05	PRAKTIKER BAU-UND HSHR		0.00EUR		3,386	0183	EQUITY
SABRE ENHANCED LPS	1DE533940	DE000WCH8881	WACKER CHEMIE AG	SHR	NPV	EUR	7,143	0183	EQUITY
SABRE ENHANCED LPS	1DE640629	DE000KC01000	KLOECKNER & CO SE	SHR	NPV	EUR	3,980	0183	EQUITY
SABRE ENHANCED LPS	1FR786449	FR0010411983	SCOR SE	SHR	EUR	7.87EUR	4,821	0183	EQUITY
SABRE ENHANCED LPS	1GB087736	GB0031718086	YELL GROUP PLC	ORD	GBP	1.00GBP	4,879	0183	EQUITY
SABRE ENHANCED LPS	1GB328019	GB000060F675	IG GROUP HOLDINGS PLORD		NPV	GBP	4,487	0183	EQUITY
SABRE ENHANCED LPS	1GB342768	GB00009L5H68	INMARSAT PLC	ORD	EUR	0.00GBP	3,032	0183	EQUITY
SABRE ENHANCED LPS	1GB388159	GB000BH2K534	PETROFAC LTD	ORD	USD	0.02GBP	10,456	0183	EQUITY
SABRE ENHANCED LPS	1GB704645	GB000132NW22	ASHMORE GROUP PLC	ORD	GBP	0.01GBP	483	0183	EQUITY
SABRE ENHANCED LPS	1GB774598	GB0001H0D251	TULETT PREBON PLC	ORD	GBP	0.00GBP	1,269	0183	EQUITY
SABRE ENHANCED LPS	1NC0151954	NO0010203051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	8,353	0183	EQUITY
SABRE ENHANCED LPS	202597215	DE0008032004	COMMERZBANK AG	SHR	EUR	0.00EUR	3,027	0183	EQUITY
SABRE ENHANCED LPS	586245821	SE0000718017	ENIRO AB	SHR	SEK	0.00SEK	5,562	0183	EQUITY
SABRE ENHANCED LPS	899557015	NL0000009827	KONINKLUKE DSM NV	SHR	EUR	1.50EUR	6,457	0183	EQUITY
SABRE ENHANCED LPS	899576921	DE0005937007	MAN AG	SHR	0.00EUR		5,576	0183	EQUITY
SABRE ENHANCED LPS	899788908	CH0021783391	PARGESA HOLDING SA	SHR	CHF	20.00CHF	5,584	0183	EQUITY
SABRE ENHANCED LPS	899802910	DE0005151005	BASF SE	SHR	EUR	0.00EUR	5,383	0183	EQUITY
SABRE ENHANCED LPS	899920107	FR0001210503	BOLYUSIES	SHR	EUR	1.00EUR	3,429	0183	EQUITY
SAC CAPITAL LPS	001146425	IT0000062221	MILANO ASSICURAZIONISHR		EUR	0.52EUR	48,084	0183	EQUITY
SAC CAPITAL LPS	001252617	IT0001463071	FONDIARIA-SAI SPA	SHR	EUR	1.00EUR	103,532	0183	EQUITY
SAC CAPITAL LPS	001746304	SE0000101032	ATLAS COPCO AB	SHR	SEK	0.00SEK	278,838	0183	EQUITY
SAC CAPITAL LPS	002395150	FR0000031122	AIR FRANCE-KLM	SHR	EUR	8.50EUR	268,805	0183	EQUITY
SAC CAPITAL LPS	004586814	DE0005003404	ADIDAS AG	SHR	0.00EUR		201,448	0183	EQUITY
SAC CAPITAL LPS	0071301875	FR0001333308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	6,980	0183	EQUITY
SAC CAPITAL LPS	008983580	DK0010268606	VESTAS WIND SYSTEMS SHR		DKK	1.00DKK	479,339	0183	EQUITY
SAC CAPITAL LPS	010090967	BE0003735496	MOBISTAR SA	SHR	0.00EUR		693,177	0183	EQUITY
SAC CAPITAL LPS	011585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	75,489	0183	EQUITY
SAC CAPITAL LPS	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	99,981	0183	EQUITY
SAC CAPITAL LPS	013429022	BE0003780948	BEKAERT SA	SHR	BEF	0.00EUR	342,118	0183	EQUITY
SAC CAPITAL LPS	015049801	CH0010570767	TELIASONERA AB	SHR	SEK	0.00SEK	103,505	0183	EQUITY
SAC CAPITAL LPS	020548012	CH0011075394	ZURICH FINANCIAL SERSHR		CHF	0.10CHF	769,736	0183	EQUITY
SAC CAPITAL LPS	056087788	CH0011037469	SYNGENTA AG	SHR	CHF	0.10CHF	142,498	0183	EQUITY
SAC CAPITAL LPS	1DE579538	DE000DCAG010	DEMAG CRANES AG	SHR	NPV	EUR	463,720	0183	EQUITY
SAC CAPITAL LPS	1DE640629	DE000KC01000	KLOECKNER & CO SE	SHR	NPV	EUR	302,414	0183	EQUITY
SAC CAPITAL LPS	1NC0151954	NO0010203051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	852,301	0183	EQUITY
SAC CAPITAL LPS	586245821	SE0000718017	ENIRO AB	SHR	SEK	0.00SEK	387,205	0183	EQUITY
SAC CAPITAL LPS	899557015	NL0000009827	KONINKLUKE DSM NV	SHR	EUR	1.50EUR	327,220	0183	EQUITY
SAC CAPITAL LPS	899576921	DE0005937007	MAN AG	SHR	0.00EUR		238,984	0183	EQUITY
SAC CAPITAL LPS	899788908	CH0021783391	PARGESA HOLDING SA	SHR	CHF	20.00CHF	312,899	0183	EQUITY
SAC CAPITAL LPS	899872027	DE0007037129	RWE AG	SHR	0.00EUR		352,022	0183	EQUITY
SAC CAPITAL LPS	899823916	FR0000125346	INGENICO	SHR	EUR	0.00EUR	119,603	0183	EQUITY
SAC CAPITAL LPS	899902910	DE0001610056	BASF SE	SHR	EUR	0.00EUR	394,485	0183	EQUITY
BLACKROCK EU TMT	001075829	JE00B2R84W06	UNITED BUSINESS MEDIORD		GBP	10.00GBP	34,141	0183	EQUITY
BLACKROCK EU TMT	001082742	GB000BJN107	VPP GROUP PLC	ORD	GBP	10.00GBP	99,163	0183	EQUITY
BLACKROCK EU TMT	1GB975708	GB0001ZBK184	MONEYSUPERMARKET COMORD		GBP	0.00G	20,888	0183	EQUITY
TYKHE EUROPEAN LPS	000906636	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	991,379	0183	EQUITY
TYKHE EUROPEAN LPS	000911580	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	592,389	0183	EQUITY
TYKHE EUROPEAN LPS	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP	50.00GBP	667,779	0183	EQUITY
TYKHE EUROPEAN LPS	000924522	GB0001625572	CABLE & WIRELESS PLCORD		GBP	25.00GBP	48,692	0183	EQUITY
TYKHE EUROPEAN LPS	000924852	GB0001RZDL64	CAIRN ENERGY PLC	ORD	GBP	6.15GBP	244,119	0183	EQUITY
TYKHE EUROPEAN LPS	000983437	GB0004764071	JOHNSON MATTHEY PLC	ORD	GBP	100.00GBI	117,824	0183	EQUITY
TYKHE EUROPEAN LPS	000987638	GB000B07V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	1,280,979	0183	EQUITY
TYKHE EUROPEAN LPS	001050630	GB00019DXX61	INVENSYS PLC	ORD	GBP	10.00GBP	302,440	0183	EQUITY
TYKHE EUROPEAN LPS	001075829	JE00B2R84W06	UNITED BUSINESS MEDIORD		GBP	10.00GBP	156,969	0183	EQUITY
TYKHE EUROPEAN LPS	001082742	GB000BJN107	VPP GROUP PLC	ORD	GBP	10.00GBP	395,123	0183	EQUITY
TYKHE EUROPEAN LPS	001211597	DE0006483001	LINDE AG	SHR	EUR	0.00EUR	218,080	0183	EQUITY
TYKHE EUROPEAN LPS	001428952	GB0006043169	WM MORRISON SUPERMARORD		GBP	10.00G	554,836	0183	EQUITY
TYKHE EUROPEAN LPS	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	447,583	0183	EQUITY
TYKHE EUROPEAN LPS	001535368	GB0001FH46J72	SEVERN TRENT PLC	ORD	GBP	97.89GBP	68,547	0183	EQUITY
TYKHE EUROPEAN LPS	001658198	GB0007881128	SSL INTERNATIONAL PLORD		GBP	10.00GBP	329,963	0183	EQUITY
TYKHE EUROPEAN LPS	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	482,885	0183	EQUITY
TYKHE EUROPEAN LPS	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	1,070,757	0183	EQUITY
TYKHE EUROPEAN LPS	002484494	GB0008985292	ASTRAZENECA PLC	ORD	USD	0.25GBP	971,998	0183	EQUITY
TYKHE EUROPEAN LPS	002484087	GB0007506958	ROTORK PLC	ORD	GBP	5.00GBP	50,806	0183	EQUITY
TYKHE EUROPEAN LPS	004586814	DE0005003404	ADIDAS AG	SHR	0.00EUR		396,855	0183	EQUITY
TYKHE EUROPEAN LPS	00467788624	GB0001L58624	ENTERPRISE INNS PLC	ORD	GBP	2.50GBP	7,615	0183	EQUITY
TYKHE EUROPEAN LPS	005389119	GB0005622542	MILLENNIUM & COPTHORORD		GBP	30.00GBP	271,383	0183	EQUITY
TYKHE EUROPEAN LPS	005896088	GB0004544929	IMPERIAL TOBACCO GROORD		GBP	10.00GBF	160,180	0183	EQUITY
TYKHE EUROPEAN LPS	006832145	GB0008762899	BG GROUP PLC	ORD	GBP	10.00GBP	396,756	0183	EQUITY
TYKHE EUROPEAN LPS	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	1,154,662	0183	EQUITY
TYKHE EUROPEAN LPS	007796642	GB0001478998	AGGREGO PLC	ORD	GBP	20.00GBP	388,095	0183	EQUITY
TYKHE EUROPEAN LPS	009385959	FR0010220475	ALSTOM SA	SHR	EUR	7.00EUR	632,861	0183	EQUITY
TYKHE EUROPEAN LPS	012099933	GB0007365546	CARILLON PLC	ORD	GBP	50.00GBP	40,087	0183	EQUITY
TYKHE EUROPEAN LPS	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	1,225,545	0183	EQUITY
TYKHE EUROPEAN LPS	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	73,417	0183	EQUITY
TYKHE EUROPEAN LPS	080474455	DE0005552004	DEUTSCHE POST AG	SHR	0.00DEM		290,340	0183	EQUITY
TYKHE EUROPEAN LPS	1GB328019	GB000060F675	IG GROUP HOLDINGS PLORD		NPV	GBP	90,422	0183	EQUITY
TYKHE EUROPEAN LPS	1GB342768	GB00009L5H68	INMARSAT PLC	ORD	EUR	0.00GBP	595,794	0183	EQUITY
TYKHE EUROPEAN LPS	1GB388159	GB000BH2K534	PETROFAC LTD	ORD	USD	0.02GBP	84,461	0183	EQUITY
TYKHE EUROPEAN LPS	1GB465577	GB000B0VMW03	QINETIQ PLC	ORD	GBP	1.00GBP	161,950	0183	EQUITY
TYKHE EUROPEAN LPS	1GB704645	GB000132NW22	ASHMORE GROUP PLC	ORD	GBP	0.01GBP	36,911	0183	EQUITY
TYKHE EUROPEAN LPS	1GB774598	GB0001H0D251	TULETT PREBON PLC	ORD	GBP	0.00GBP	503,876	0183	EQUITY
TYKHE EUROPEAN LPS	1TT101917	IT0003508190	ATLANTIA SPA	SHR	EUR	1.00EUR	37,014	0183	EQUITY
TYKHE EUROPEAN LPS	202597215	DE0008032004	COMMERZBANK AG	SHR	EUR	0.00EUR	893,834	0183	EQUITY
TYKHE EUROPEAN LPS	315821013	IT0001976403	FIAT SPA	SHR	EUR	5.00EUR	58,730	0183	EQUITY
TYKHE EUROPEAN LPS	657401014	DE0005810055	DEUTSCHE BOERSE AG	SHR	EUR	0.00EUR	109,522	0183	EQUITY
TYKHE EUROPEAN LPS	899557015	NL0000009827	KONINKLUKE DSM NV	SHR	EUR	1.50EUR	1,426,879	0183	EQUITY
TYKHE EUROPEAN LPS	899802910	DE0005151005	BASF SE	SHR	EUR	0.00EUR	2,272,198	0183	EQUITY
TYKHE EUROPEAN LPS	899835919	GB0008776081	PEARSON PLC	ORD	GBP	25.00GBP	240,433	0183	EQUITY
MAJESTIC FUND	0011221548	CH0012410517	BALJOISE HOLDING AG	SHR	CHF	0.10CHF	90,808	0183	EQUITY
MAJESTIC FUND	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	309,523	0183	EQUITY
MAJESTIC FUND	020548012	CH0011075394	ZURICH FINANCIAL SERSHR		CHF	0.10CHF	133,526	0183	EQUITY
MAJESTIC FUND	056087788	CH0011037469	SYNGENTA AG	SHR	CHF	0.10CHF	57,521	0183	EQUITY
MAJESTIC FUND LTD	000911580	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	15,260	0183	EQUITY
MAJESTIC FUND LTD	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP	50.00GBP	116,800	0183	EQUITY
MAJESTIC FUND LTD	000963437	GB0004764071	JOHNSON MATTHEY PLC	ORD					

MAJESTIC FUND LTD	1DE533840	DE000WCH8881	WACKER CHEMIE AG	SHR	NPV	EUR	132,968	0183	EQUITY
MAJESTIC FUND LTD	1G5B74598	GB00B1H00251	TULLETT FREDON PLC	ORD	GBP	0.00GBP	63,251	0183	EQUITY
MAJESTIC FUND LTD	1N0151954	FR0001020851	YARA INTERNATIONAL ASHR		NOK	1.70NOK	211,314	0183	EQUITY
MAJESTIC FUND LTD	989557015	NL0000009827	KONINKLUKE DSM NV	SHR	EUR	1.50EUR	80,579	0183	EQUITY
MAJESTIC FUND LTD	989872027	DE0007037129	RWE AG	SHR		0.00EUR	28,103	0183	EQUITY
MAJESTIC FUND LTD	999921017	FR0000120503	BOUYGUES	SHR	EUR	1.00EUR	17,843	0183	EQUITY
ANIMA SGR SPA LPS	001241801	IT0000072725	PIRELLI & C SPA	SHR	EUR	0.28EUR	9,439,241	0183	EQUITY
ANIMA SGR SPA LPS	001252817	IT0001463071	FONDIARIA-SAI SPA	SHR	EUR	1.00EUR	7,868,404	0183	EQUITY
ANIMA SGR SPA LPS	001271763	FR0000549800	SOCIETE TELEVISION FSHR		EUR	0.20EUR	1,030,036	0183	EQUITY
ANIMA SGR SPA LPS	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	26,351,394	0183	EQUITY
ANIMA SGR SPA LPS	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	16,978,869	0183	EQUITY
ANIMA SGR SPA LPS	015047996	SE0000667925	TELASONERA AB	SHR	SEK	0.00EUR	2,068,080	0183	EQUITY
ANIMA SGR SPA LPS	019031509	GB0030913577	BT GROUP PLC	ORD	GBP	5.00GBP	2,142,776	0183	EQUITY
ANIMA SGR SPA LPS	020548012	CH0011075394	ZURICH FINANCIAL SERSHR		CHF	0.10CHF	4,925,842	0183	EQUITY
ANIMA SGR SPA LPS	0263121041	IT0003497176	TELECOM ITALIA	SHR	EUR	0.55EUR	4,515,878	0183	EQUITY
ANIMA SGR SPA LPS	1FR786449	FR0010411983	SCOR SE	SHR	EUR	7.87EUR	2,772,018	0183	EQUITY
ERGO5 OFFSHORE	000066836	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	13,981	0183	EQUITY
ERGO5 OFFSHORE	000924852	GB00B1RZLD64	CAIRN ENERGY PLC	ORD	GBP	6.15GBP	6,132	0183	EQUITY
ERGO5 OFFSHORE	000928979	GB0001882637	CHARTER PLC	ORD	GBP	2.00GBP	12,707	0183	EQUITY
ERGO5 OFFSHORE	000938233	GB0002303468	ARRIVA PLC	ORD	GBP	5.00GBP	9,616	0183	EQUITY
ERGO5 OFFSHORE	000987636	GB00B07V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	34,762	0183	EQUITY
ERGO5 OFFSHORE	001074632	IE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	11,871	0183	EQUITY
ERGO5 OFFSHORE	001082742	GB00B0JUN107	WPP GROUP PLC	ORD	GBP	10.00GBP	17,106	0183	EQUITY
ERGO5 OFFSHORE	001428952	GB00B06043169	WM MORRISON SUPERMARORD		GBP	10.00G	17,467	0183	EQUITY
ERGO5 OFFSHORE	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	16,329	0183	EQUITY
ERGO5 OFFSHORE	005813752	GB00B01FLG62	64S PLC	ORD	GBP	25.00GBP	896	0183	EQUITY
ERGO5 OFFSHORE	006632145	GB0000782699	BG GROUP PLC	ORD	GBP	10.00GBP	5,860	0183	EQUITY
ERGO5 OFFSHORE	007726642	GB0001478998	AGS GREKO PLC	ORD	GBP	20.00GBP	13,562	0183	EQUITY
ERGO5 OFFSHORE	012099933	GB0007365546	CARILLION PLC	ORD	GBP	50.00GBP	1,642	0183	EQUITY
ERGO5 OFFSHORE	1GB342768	GB00B09L5H68	INMARSAT PLC	ORD	EUR	0.00GBP	33,448	0183	EQUITY
ERGO5 OFFSHORE	1GB389159	GB00B0H2K534	PETROFAC LTD	ORD	USD	0.02GBP	14,066	0183	EQUITY
ERGO5 OFFSHORE	935491548	IE0004908560	KERRY GROUP PLC	SHR	EUR	0.12EUR	9,958	0183	EQUITY
ERGO5 OFFSHORE LTD	0046771886	GB00B1L86624	ENTERPRISE INNS PLC	ORD	GBP	2.50GBP	406	0183	EQUITY
ERGO5 OFFSHORE LTD	021936835	GB0031698896	WILLIAM HILL PLC	ORD	GBP	10.00GBP	265	0183	EQUITY
32 CAPITAL LPS	000066836	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	476,837	0183	EQUITY
32 CAPITAL LPS	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	964,694	0183	EQUITY
32 CAPITAL LPS	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP	50.00GBP	250,338	0183	EQUITY
32 CAPITAL LPS	000927897	GB0001882637	CATTLES PLC	ORD	GBP	10.00GBP	446,999	0183	EQUITY
32 CAPITAL LPS	000928979	GB0002303468	CHARTER PLC	ORD	GBP	2.00GBP	80,360	0183	EQUITY
32 CAPITAL LPS	000938233	GB0002303468	ARRIVA PLC	ORD	GBP	5.00GBP	20,305	0183	EQUITY
32 CAPITAL LPS	000941740	GB00B0F99717	DAVIS SERVICE GROUP	ORD	GBP	30.00GBP	1,796,428	0183	EQUITY
32 CAPITAL LPS	000983437	GB0004764071	JOHNSON MATTHEY PLC	ORD	GBP	100.00GBI	340,957	0183	EQUITY
32 CAPITAL LPS	000987636	GB00B07V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	945,206	0183	EQUITY
32 CAPITAL LPS	000988550	GB0005603967	LEGAL & GENERAL GROUORD		GBP	2.50GBP	688,829	0183	EQUITY
32 CAPITAL LPS	001001843	GB0005758098	MEGGITT PLC	ORD	GBP	5.00GBP	236,836	0183	EQUITY
32 CAPITAL LPS	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	599,496	0183	EQUITY
32 CAPITAL LPS	001040211	GB0007594764	RPS GROUP PLC	ORD	GBP	3.00GBP	520,851	0183	EQUITY
32 CAPITAL LPS	001057363	GB0004082847	STANDARD CHARTERED PORD		USD	0.50GBI	266,627	0183	EQUITY
32 CAPITAL LPS	001071695	GB0000939941	TRINITY MIRROR PLC	ORD	GBP	10.00GBP	97,494	0183	EQUITY
32 CAPITAL LPS	001074632	IE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	318,546	0183	EQUITY
32 CAPITAL LPS	001075628	GB0005364966	UNITED BUSINESS MEDIOORD		GBP	10.00GBP	396,543	0183	EQUITY
32 CAPITAL LPS	001082742	GB00B0JUN107	WPP GROUP PLC	ORD	GBP	10.00GBP	1,278,028	0183	EQUITY
32 CAPITAL LPS	001109560	CH0012138605	ADECCO SA	SHR	CHF	1.00CHF	661,680	0183	EQUITY
32 CAPITAL LPS	001122548	CH0012410517	BALOISE HOLDING AG	SHR	CHF	0.10CHF	658,210	0183	EQUITY
32 CAPITAL LPS	001146425	IT0000062221	MILANO ASSICURAZIONISHR		EUR	0.52EUR	91,294	0183	EQUITY
32 CAPITAL LPS	001211597	DE0008483001	LINDE AG	SHR	EUR	0.00EUR	3,836,708	0183	EQUITY
32 CAPITAL LPS	001252817	IT0001463071	FONDIARIA-SAI SPA	SHR	EUR	1.00EUR	531,573	0183	EQUITY
32 CAPITAL LPS	001265323	DE0007297004	SUEDZUCKER AG	SHR		0.00EUR	70,738	0183	EQUITY
32 CAPITAL LPS	001428952	GB0006043169	WM MORRISON SUPERMARORD		GBP	10.00G	214,544	0183	EQUITY
32 CAPITAL LPS	001433705	GB0008025412	SIG PLC	ORD	GBP	10.00GBP	157,192	0183	EQUITY
32 CAPITAL LPS	001464189	DK0060102614	NOVO NORDISK A/S	SHR	DKK	1.00DKK	1,096,561	0183	EQUITY
32 CAPITAL LPS	001477118	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	646,775	0183	EQUITY
32 CAPITAL LPS	001538345	GB0003884947	UNICMORE	SHR	EUR	0.00EUR	651,633	0183	EQUITY
32 CAPITAL LPS	001656198	GB0007981128	SSL INTERNATIONAL PLORD		GBP	10.00GBP	99,291	0183	EQUITY
32 CAPITAL LPS	001746304	SE0000101032	ATLAS COPCO AB	SHR	SEK	0.00SEK	594,231	0183	EQUITY
32 CAPITAL LPS	001950989	FR0000130395	REMY COINTREAU SA	SHR	EUR	1.60EUR	125,850	0183	EQUITY
32 CAPITAL LPS	001975416	DK0010181759	CARLSBERG A/S	SHR	DKK	20.00DKK	641,732	0183	EQUITY
32 CAPITAL LPS	002091296	GB0005578813	GALIFORN PLC	ORD	GBP	10.00GBP	41,400	0183	EQUITY
32 CAPITAL LPS	002173334	GB0007363158	GAME GROUP PLC	ORD	GBP	5.00GBP	424	0183	EQUITY
32 CAPITAL LPS	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	708,671	0183	EQUITY
32 CAPITAL LPS	002395150	FR0000031122	AIR FRANCE-KLM	SHR	EUR	8.50EUR	157,300	0183	EQUITY
32 CAPITAL LPS	002468494	GB0008985292	ASTRAZENECA PLC	ORD	USD	0.25GBP	341,414	0183	EQUITY
32 CAPITAL LPS	002484087	GB0007506958	ROTORK PLC	ORD	GBP	5.00GBP	428,841	0183	EQUITY
32 CAPITAL LPS	002788166	NL0006033250	KONINKLUKE AHOLD NVSHR		EUR	0.30EUR	108,829	0183	EQUITY
32 CAPITAL LPS	003481314	GB0005396198	MAN GROUP PLC	ORD	USD	0.00GBP	83,962	0183	EQUITY
32 CAPITAL LPS	003662285	CH0012549785	SONOVA HOLDING AG	SHR	CHF	0.05CHF	1,025,463	0183	EQUITY
32 CAPITAL LPS	004586814	DE0005003404	ADIDAS AG	SHR		0.00EUR	255,639	0183	EQUITY
32 CAPITAL LPS	004677886	GB00B1L86624	ENTERPRISE INNS PLC	ORD	GBP	2.50GBP	73,900	0183	EQUITY
32 CAPITAL LPS	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	257,822	0183	EQUITY
32 CAPITAL LPS	005413752	GB00B01FLG62	64S PLC	ORD	GBP	25.00GBP	19,500	0183	EQUITY
32 CAPITAL LPS	005748825	DE0007257503	METRO AG	SHR		0.00EUR	168,171	0183	EQUITY
32 CAPITAL LPS	005812649	GB0000608009	ATKINS WS PLC	ORD	GBP	0.50GBP	449,824	0183	EQUITY
32 CAPITAL LPS	005948237	FR0000054470	UBISOFT ENTERTAINMENSHR		EUR	0.15EUR	10,709	0183	EQUITY
32 CAPITAL LPS	005986088	GB0004544929	IMPERIAL TOBACCO GROORD		GBP	10.00GBF	2,133,916	0183	EQUITY
32 CAPITAL LPS	006632145	GB0008782899	BG GROUP PLC	ORD	GBP	10.00GBP	348,367	0183	EQUITY
32 CAPITAL LPS	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	459,881	0183	EQUITY
32 CAPITAL LPS	007867773	GB0001528156	INTERSERVE PLC	ORD	GBP	10.00GBP	339,949	0183	EQUITY
32 CAPITAL LPS	009337064	DE0005086203	AIXTRON AG	SHR		0.00EUR	208,508	0183	EQUITY
32 CAPITAL LPS	009385659	FR0010220475	ALSTOM SA	SHR	EUR	7.00EUR	343,444	0183	EQUITY
32 CAPITAL LPS	010090967	BE0003735496	MOBISTAR SA	SHR		0.00EUR	475,589	0183	EQUITY
32 CAPITAL LPS	012099933	GB0007365546	CARILLION PLC	ORD	GBP	50.00GBP	32,628	0183	EQUITY
32 CAPITAL LPS	012914768	IT0001347308	BUZZI UNICEM SPA	SHR	EUR	0.00EUR	439,636	0183	EQUITY
32 CAPITAL LPS	013151154	FR0003128367	ENEL SPA	SHR	EUR	1.00EUR	473,325	0183	EQUITY
32 CAPITAL LPS	013429022	BE0003780948	BEKAERT SA	SHR	BEF	0.00EUR	155,400	0183	EQUITY
32 CAPITAL LPS	014846028	CH0010570767	LINDT & SPRUENGLI AGSHR		CHF	10.00CHF	57,187	0183	EQUITY
32 CAPITAL LPS	014994461	CH0025238863	KUEHNE + NAGEL INTERSHR		CHF	1.00CHF	875,677	0183	EQUITY
32 CAPITAL LPS	015889256	GB0033671222	REGUS GROUP PLC	ORD	GBP	5.00GBP	134,256	0183	EQUITY
32 CAPITAL LPS	019031509	GB0030913577	BT GROUP PLC	ORD	GBP	5.00GBP	112,226	0183	EQUITY
32 CAPITAL LPS	023545338	IT0003152417	EDISON SPA	SHR	EUR	1.00EUR	714,181	0183	EQUITY
32 CAPITAL LPS	055306023	DE0008937733	PORSCHE AUTOMOBIL HO PFD			0.00EUR	8,811	0183	PREFERREDS
32 CAPITAL LPS	056087786	CH0011037469	SYNGENTA AG	SHR	CHF	0.10CHF	515,509	0183	EQUITY
32 CAPITAL LPS	080474455	DE0005552004	DEUTSCHE POST AG	SHR		0.00DEM	309,374	0183	EQUITY
32 CAPITAL LPS	1DE207395	DE0008001009	DEUTSCHE POSTBANK AGSHR		EUR	0.00EUR	329,088	0183	EQUITY
32 CAPITAL LPS	1DE533840	DE000WCH8881	WACKER CHEMIE AG	SHR	NPV	EUR	86,704	0183	EQUITY
32 CAPITAL LPS	1DE846629	DE000K010000	NLOECHEMER & CO SE	SHR	NPV	EUR	80,582	0183	EQUITY
32 CAPITAL LPS	1FR786449	FR0010411983	SCOR SE	SHR	EUR	7.87EUR	18,696	0183	EQUITY
32 CAPITAL LPS	1GB154247	BMG196F11004	CATLIN GROUP LTD	ORD	USD	0.01GBP	482,408	0183	EQUITY
32 CAPITAL LPS	1GB326019	GB00B060FB75	IG GROUP HOLDINGS PLORD		NPV	GBP	122,581	0183	EQUITY
32 CAPITAL LPS	1GB342768	GB00B09L5H68	INMARSAT PLC	ORD	EUR	0.00GBP	97,284	0183	EQUITY
32 CAPITAL LPS	1GB485577	GB00B0MMW003	QINETIQ PLC	ORD	GBP	1.00GBP	422,479	0183	EQUITY
32 CAPITAL LPS	1GB74598	GB00B1H00251	TULLETT FREDON PLC	ORD	GBP	0.00GBP	167,537	0183	EQUITY
32 CAPITAL LPS	1N0151954	FR0010208051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	537,347	0183	EQUITY
32 CAPITAL LPS	315621013	IT0001978403	FIAT SPA	SHR	EUR	5.00EUR	700,510	0183	EQUITY
32 CAPITAL LPS	586245821	SE0000718017	ENIRO AB	SHR	SEK	0.00SEK	230,323	0183	EQUITY
32 CAPITAL LPS	657401014	DE0005810055	DEUTSCHE BOERSE AG	SHR	EUR	0.00EUR	251,090	0183	EQUITY
32 CAPITAL LPS	935491548	IE0004908560	KERRY GROUP PLC	SHR	EUR	0.12EUR	112,115	0183	EQUITY
32 CAPITAL LPS	989576921	DE0005693007	MAN AG	SHR		0.00EUR	331,940	0183	EQUITY
32 CAPITAL LPS	989768908</								

MILLENNIUM PARTNERS	001071695	GB0009039941	TRINITY MIRROR PLC ORD	GBP	10.00GBP	110,618	0183	EQUITY
MILLENNIUM PARTNERS	001477118	GB0007547838	ROYAL BANK OF SCOTLAORD	GBP	25.00GBP	239,089	0183	EQUITY
MILLENNIUM PARTNERS	000353388	GB0009186172	SEVERN TRANSIT PLC ORD	GBP	97.89GBP	314,990	0183	EQUITY
MILLENNIUM PARTNERS	001656198	GB0007981128	SSL INTERNATIONAL FLORD	GBP	10.00GBP	57,683	0183	EQUITY
MILLENNIUM PARTNERS	002091296	GB0005576813	GALIFORM PLC ORD	GBP	10.00GBP	6,422	0183	EQUITY
MILLENNIUM PARTNERS	002468494	GB000895292	ASTRAZENECA PLC ORD	USD	0.25GBP	541,394	0183	EQUITY
MILLENNIUM PARTNERS	002484087	GB0007506958	ROTORK PLC ORD	GBP	5.00GBP	54,635	0183	EQUITY
MILLENNIUM PARTNERS	002490514	GB0007190720	UK COAL PLC ORD	GBP	1.00GBP	399	0183	EQUITY
MILLENNIUM PARTNERS	003235413	GB00011Y4409	31 GROUP PLC ORD	GBP	73.86GBP	9,348	0183	EQUITY
MILLENNIUM PARTNERS	003481134	GB00028KQ186	MAN GROUP PLC ORD	USD	0.03GBP	73,187	0183	EQUITY
MILLENNIUM PARTNERS	004677886	GB00B1L8B624	ENTERPRISE INNS PLC ORD	GBP	2.50GBP	10,301	0183	EQUITY
MILLENNIUM PARTNERS	005413752	GB00B01FLG62	G4S PLC ORD	GBP	25.00GBP	632	0183	EQUITY
MILLENNIUM PARTNERS	005986088	GB0004544929	IMPERIAL TOBACCO GROORD	GBP	10.00GBP	1,008,598	0183	EQUITY
MILLENNIUM PARTNERS	006470009	GB0004915832	KIER GROUP PLC ORD	GBP	1.00GBP	22,304	0183	EQUITY
MILLENNIUM PARTNERS	006632145	GB0008782899	BO GROUP PLC ORD	GBP	10.00GBP	174,985	0183	EQUITY
MILLENNIUM PARTNERS	007796642	GB0001478998	AGGREKO PLC ORD	GBP	20.00GBP	34,886	0183	EQUITY
MILLENNIUM PARTNERS	019031509	GB0030913577	BT GROUP PLC ORD	GBP	5.00GBP	9,955	0183	EQUITY
MILLENNIUM PARTNERS	021026364	GB0031411001	XSTRATA P.C ORD	USD	0.50GBP	56,096	0183	EQUITY
MILLENNIUM PARTNERS	1GB087736	GB0031718086	YELL GROUP PLC ORD	GBP	1.00GBP	375,812	0183	EQUITY
MILLENNIUM PARTNERS	1GB154247	BMG196F11004	CATLIN GROUP LTD ORD	USD	0.01GBP	20,544	0183	EQUITY
MILLENNIUM PARTNERS	1GB342768	GB00B09L5H88	INMARSAT PLC ORD	EUR	0.00GBP	124,352	0183	EQUITY
MILLENNIUM PARTNERS	1GB388159	GB00B0H2K534	PETROFAC LTD ORD	USD	0.02GBP	212,430	0183	EQUITY
MILLENNIUM PARTNERS	1GB465577	GB00B0VMW003	QINETIQ PLC ORD	GBP	1.00GBP	14,165	0183	EQUITY
MILLENNIUM PARTNERS	1GB774598	GB00B1H0DZ51	TULLETT PREBON PLC ORD	GBP	0.00GBP	30,410	0183	EQUITY
MILLENNIUM PARTNERS	999563919	GB0006776081	PEARSON PLC ORD	GBP	25.00GBP	429,997	0183	EQUITY
LAZARD FRERES CO	001082742	GB00B0J8N107	WFP GROUP PLC ORD	GBP	10.00GBP	10,260	0183	EQUITY
LAZARD FRERES CO	002468494	GB000895292	ASTRAZENECA PLC ORD	USD	0.25GBP	52,220	0183	EQUITY
LAZARD FRERES CO	003481134	GB00028KQ186	MAN GROUP PLC ORD	USD	0.03GBP	9,755	0183	EQUITY
LAZARD FRERES CO	015889256	GB0033671222	REGUS GROUP PLC ORD	GBP	5.00GBP	4,409	0183	EQUITY
LAZARD FRERES CO	019031509	GB0030913577	BT GROUP PLC ORD	GBP	5.00GBP	5,411	0183	EQUITY
LAZARD FRERES CO	021026364	GB0031411001	XSTRATA P.C ORD	USD	0.50GBP	8,919	0183	EQUITY
LAZARD FRERES CO	1GB528019	GB00B0CFE75	IG GROUP HOLDINGS FLORD	NPV	GBP	3,433	0183	EQUITY
LAZARD FRERES CO	1GB588159	GB00B0H2K534	PETROFAC LTD ORD	USD	0.02GBP	9,113	0183	EQUITY
LAZARD FRERES CO	1GB704645	GB00B132NW22	ASHMORE GROUP PLC ORD	GBP	0.01GBP	1,351	0183	EQUITY
QUANTMETRICS LPS	000906636	GB0000282623	AMEC PLC ORD	GBP	50.00GBP	26,215	0183	EQUITY
QUANTMETRICS LPS	000924852	GB00B1RZDL64	CAIRN ENERGY PLC ORD	GBP	6.15GBP	11,496	0183	EQUITY
QUANTMETRICS LPS	000928979	GB0001882637	CHARTER PLC ORD	GBP	2.00GBP	23,826	0183	EQUITY
QUANTMETRICS LPS	000938233	GB0004082847	ARRIVA PLC ORD	GBP	5.00GBP	18,030	0183	EQUITY
QUANTMETRICS LPS	000987636	GB0008794980	COCKSCRO GROUP PLC ORD	GBP	10.00GBP	65,180	0183	EQUITY
QUANTMETRICS LPS	001074632	IE0009124284	TULLOW OIL PLC ORD	GBP	10.00GBP	22,258	0183	EQUITY
QUANTMETRICS LPS	001082742	GB00B0J8N107	WFP GROUP PLC ORD	GBP	10.00GBP	32,073	0183	EQUITY
QUANTMETRICS LPS	001428952	GB0006043169	WM MORRISON SUPERMARORD	GBP	10.00GBP	32,750	0183	EQUITY
QUANTMETRICS LPS	002179240	GB0004250451	REXAM PLC ORD	GBP	64.28GBP	30,616	0183	EQUITY
QUANTMETRICS LPS	005413752	GB00B01FLG62	G4S PLC ORD	GBP	25.00GBP	1,881	0183	EQUITY
QUANTMETRICS LPS	007796642	GB0001478998	AGGREKO PLC ORD	GBP	20.00GBP	25,427	0183	EQUITY
QUANTMETRICS LPS	012099933	GB0007365546	CARILLION PLC ORD	GBP	50.00GBP	3,079	0183	EQUITY
QUANTMETRICS LPS	1GB342768	GB00B09L5H88	INMARSAT PLC ORD	EUR	0.00GBP	62,715	0183	EQUITY
QUANTMETRICS LPS	1GB388159	GB00B0H2K534	PETROFAC LTD ORD	USD	0.02GBP	26,374	0183	EQUITY
MP INVESTMENT LPS	015889256	GB0033671222	REGUS GROUP PLC ORD	GBP	5.00GBP	52,973	0183	EQUITY
FDO PARTNERS LPS	001057363	GB0004082847	STANDARD CHARTERED PORD	USD	0.50GBP	7,993	0183	EQUITY
FDO PARTNERS LPS	001074632	IE0009124284	TULLOW OIL PLC ORD	GBP	10.00GBP	12,069	0183	EQUITY
FDO PARTNERS LPS	007034283	GB00B04M0Q71	SIBIR ENERGY PLC ORD	GBP	10.00GBP	661	0183	EQUITY
FDO PARTNERS LPS	007130875	FR0000133308	FRANCE TELECOM SA SHR	EUR	4.00EUR	5,020	0183	EQUITY
FDO PARTNERS LPS	1GB154247	BMG196F11004	CATLIN GROUP LTD ORD	USD	0.01GBP	1,304	0183	EQUITY
BG1EOS LPS	000906636	GB0000282623	AMEC PLC ORD	GBP	50.00GBP	180,691	0183	EQUITY
BG1EOS LPS	000917740	GB0000961622	BALFOUR BEATTY PLC ORD	GBP	50.00GBP	7,734	0183	EQUITY
BG1EOS LPS	000924522	GB0004250451	CABLE & WIRELESS PLCORD	GBP	25.00GBP	815,887	0183	EQUITY
BG1EOS LPS	000924852	GB00B1RZDL64	CAIRN ENERGY PLC ORD	GBP	6.15GBP	114,055	0183	EQUITY
BG1EOS LPS	000941740	GB00B0F99717	DAVIS SERVICE GROUP ORD	GBP	30.00GBP	361,912	0183	EQUITY
BG1EOS LPS	000983437	GB0004764071	JOHNSON MATTHEY PLC ORD	GBP	100.00GBP	297,451	0183	EQUITY
BG1EOS LPS	001031020	GB0007099541	PRUDENTIAL PLC ORD	GBP	5.00GBP	9,044,563	0183	EQUITY
BG1EOS LPS	001050630	GB00B19DXV61	INVENSYS PLC ORD	GBP	10.00GBP	2,697	0183	EQUITY
BG1EOS LPS	001075628	GB0003894906	UNITED BUSINESS MEDIUM	GBP	10.00GBP	3,961	0183	EQUITY
BG1EOS LPS	001082742	GB00B0J8N107	WFP GROUP PLC ORD	GBP	10.00GBP	2,362,957	0183	EQUITY
BG1EOS LPS	001153067	IT0000076486	DANIELI & CO SPA SHR	EUR	1.00EUR	1,142,143	0183	EQUITY
BG1EOS LPS	001241801	IT0000072725	PIRELLI & C SPA SHR	EUR	0.29EUR	57,296	0183	EQUITY
BG1EOS LPS	001260711	FR0000051732	ATOS ORIGIN SA SHR	EUR	1.00EUR	16,890	0183	EQUITY
BG1EOS LPS	001265323	DE0007297004	SUEDZUCKER AG SHR	0.00EUR		61,228	0183	EQUITY
BG1EOS LPS	001271783	FR0000549090	SOCIETE TELEVISION FSHR	EUR	0.20EUR	43,316	0183	EQUITY
BG1EOS LPS	001428952	GB0006043169	WM MORRISON SUPERMARORD	GBP	10.00GBP	1,109,090	0183	EQUITY
BG1EOS LPS	001455523	FR0000121261	MICHELIN (CGDE)-B SHR	EUR	2.00EUR	1,779,224	0183	EQUITY
BG1EOS LPS	001464189	DK0060102614	NOVO NORDISK A/S SHR	DKK	1.00DKK	1,455,264	0183	EQUITY
BG1EOS LPS	001472471	IE0004927939	KINGSPAN GROUP PLC SHR	EUR	0.13EUR	157,097	0183	EQUITY
BG1EOS LPS	001477118	GB0007547838	ROYAL BANK OF SCOTLAORD	GBP	25.00GBP	2,518,036	0183	EQUITY
BG1EOS LPS	001533845	BE0003884947	UNICORE SHR	EUR	0.00EUR	30,879	0183	EQUITY
BG1EOS LPS	001950989	FR0000130395	REMY COINTREAU SA SHR	EUR	1.60EUR	75,449	0183	EQUITY
BG1EOS LPS	001975416	DK0010181759	CARLSBERG A/S SHR	DKK	20.00DKK	3,274,786	0183	EQUITY
BG1EOS LPS	002179240	GB0004250451	REXAM PLC ORD	GBP	64.28GBP	255,102	0183	EQUITY
BG1EOS LPS	002789168	NL0006033250	KONINKLUKE AHOLD NVSHR	EUR	0.30EUR	905,864	0183	EQUITY
BG1EOS LPS	003481134	GB00028KQ186	MAN GROUP PLC ORD	USD	0.03GBP	1,308,098	0183	EQUITY
BG1EOS LPS	003662285	CH0012549785	SONOVA HOLDING AG SHR	CHF	0.05CHF	552,845	0183	EQUITY
BG1EOS LPS	004003786	CH0003504856	KUONI REISEN HOLDINGSHR	CHF	1.00CHF	66,703	0183	EQUITY
BG1EOS LPS	004586614	DE0005003404	ADIDAS AG SHR	0.00EUR		442,362	0183	EQUITY
BG1EOS LPS	004677886	GB00B1L8B624	ENTERPRISE INNS PLC ORD	GBP	2.50GBP	26,438	0183	EQUITY
BG1EOS LPS	005389119	GB0005622542	MILLENNIUM & COPTHORORD	GBP	30.00GBP	105,839	0183	EQUITY
BG1EOS LPS	005413752	GB00B01FLG62	G4S PLC ORD	GBP	25.00GBP	32,446	0183	EQUITY
BG1EOS LPS	0057468253	GB0007257503	METRO AG SHR	0.00EUR		237,305	0183	EQUITY
BG1EOS LPS	005986088	GB0004544929	IMPERIAL TOBACCO GROORD	GBP	10.00GBP	4,643,863	0183	EQUITY
BG1EOS LPS	006632145	GB0008782899	BO GROUP PLC ORD	GBP	10.00GBP	6,433,910	0183	EQUITY
BG1EOS LPS	007130875	FR0000133308	FRANCE TELECOM SA SHR	EUR	4.00EUR	1,614,764	0183	EQUITY
BG1EOS LPS	007796642	GB0001478998	AGGREKO PLC ORD	GBP	20.00GBP	267,897	0183	EQUITY
BG1EOS LPS	008963580	DK0010268806	VESTAS WIND SYSTEMS SHR	DKK	1.00DKK	238,423	0183	EQUITY
BG1EOS LPS	013151154	IT0003128367	ENEL SPA SHR	EUR	1.00EUR	435,456	0183	EQUITY
BG1EOS LPS	013429022	BE0003780948	BEKAERT SA SHR	BEF	0.00EUR	619,919	0183	EQUITY
BG1EOS LPS	014846026	CH0010570767	LINDT & SPRUENGLI AGSHR	CHF	10.00CHF	138,709	0183	EQUITY
BG1EOS LPS	014994461	CH0025238863	KUEHNE + NAGEL INTERSHR	CHF	1.00CHF	299,763	0183	EQUITY
BG1EOS LPS	015049091	SE0000667925	TELASONERA AB SHR	SEK	0.00SEK	823,371	0183	EQUITY
BG1EOS LPS	015889256	GB0033671222	REGUS GROUP PLC ORD	GBP	5.00GBP	68,963	0183	EQUITY
BG1EOS LPS	019031509	GB0030913577	BT GROUP PLC ORD	GBP	5.00GBP	290,246	0183	EQUITY
BG1EOS LPS	020548012	CH0011075394	ZURICH FINANCIAL SERSHR	CHF	0.10CHF	766,909	0183	EQUITY
BG1EOS LPS	021026364	GB0031411001	XSTRATA P.C ORD	USD	0.50GBP	2,097,312	0183	EQUITY
BG1EOS LPS	021936935	GB0031698896	WILLIAM HILL PLC ORD	GBP	10.00GBP	74,846	0183	EQUITY
BG1EOS LPS	055306023	DE0006937733	PORSCHE AUTOMOBIL HO PFD	0.00EUR		17,136	0183	PREFERRED
BG1EOS LPS	060474455	DE0005552004	DEUTSCHE POST AG SHR	0.00DEM		355,408	0183	EQUITY
BG1EOS LPS	1DE533340	DE000VACH881	WACKER CHEMIE AG SHR	NPV	EUR	463,411	0183	EQUITY
BG1EOS LPS	1DE575938	DE0000CAG010	DEMAG CRANES AG SHR	NPV	EUR	356,598	0183	EQUITY
BG1EOS LPS	1FR786449	FR0010411983	SCOR SE SHR	EUR	7.87EUR	43,382	0183	EQUITY
BG1EOS LPS	1GB774598	GB00B1H0DZ51	TULLETT PREBON PLC ORD	GBP	0.00GBP	64,686	0183	EQUITY
BG1EOS LPS	1IT101617	IT0003506190	ATLANTIA SPA SHR	EUR	1.00EUR	988,488	0183	EQUITY
BG1EOS LPS	1N0151954	NO0010208051	YARA INTERNATIONAL ASHR	NOK	1.70NOK	2,712,477	0183	EQUITY
BG1EOS LPS	586245621	SE0007150117	ENIRO AB SHR	SEK	0.00SEK	22,110	0183	EQUITY
BG1EOS LPS	925491548	IE0004908560	KERRY GROUP PLC SHR	EUR	0.12EUR	36,296	0183	EQUITY
BG1EOS LPS	989872027	DE0007037129	RWE AG SHR	0.00EUR		111,121	0183	EQUITY
BG1EOS LPS	999563919	GB0006776081	PEARSON PLC ORD	GBP	25.00GBP	194,679	0183	EQUITY
BG1EOS LPS	999921017	FR0000120503	BOUYGUES SHR	EUR	1.00EUR	199,337	0183	EQUITY
ADI	001746304	SE0000101032	ATLAS COPCO AB SHR	SEK	0.00SEK	78,722	0183	EQUITY
ADI	002395150	GB000311122	AIR FRANCE-KLM SHR	EUR	8.50EUR	22,343	0183	EQUITY
ADI	005812649	GB0000698009	ATKINS WS PLC ORD	GBP	0.50GBP	69,967	0183	EQUITY
ADI	009385659	FR0010220475	ALSTOM SA SHR	EUR	7.00EUR	138,030	0183	EQUITY
ADI	009385659	FR0010220475	ALSTOM SA SHR	EUR	7.00EUR	1,034,350	0183	EQUITY
THYKE LPS TDG1	013151154	IT0003128367	ENEL SPA SHR	EUR	1.00EUR	649,665	0183	EQUITY
THYKE LPS TDG1	1IT101617	IT0003506190	ATLANTIA SPA SHR	EUR	1.00EUR	54,462	0183	EQUITY
THYKE LPS TDG1	315621013	IT00019786403	FIAT SPA SHR	EUR	5.00EUR	256,841	0183	EQUITY
THYKE LPS TDG1	989557015	NL0000009827	KONINKLUKE DSM NV					

TYKE FUND GB LPS	002488494	GB0008985292	ASTRAZENECA PLC	ORD	USD	0.25GBP	128,992	0183	EQUITY
TYKE FUND GB LPS	006832145	GB0008762899	BG GROUP PLC	ORD	GBP	10.00GBP	123,345	0183	EQUITY
TYKE FUND GB LPS	019031509	GB0003081577	BT GROUP PLC	ORD	GBP	5.00GBP	39,008	0183	EQUITY
TYKE FUND GB LPS	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	56,694	0183	EQUITY
MILENIUM ARM LPS	000941740	GB00B0F99717	DAVIS SERVICE GROUP	ORD	GBP	30.00GBP	8,494	0183	EQUITY
MILENIUM ARM LPS	010402111	GB0007594764	RPS GROUP PLC	ORD	GBP	3.00GBP	6,950	0183	EQUITY
MILENIUM ARM LPS	0101535368	GB00B1FH8J72	SEVERN TRENT PLC	ORD	GBP	97.89GBP	4,617	0183	EQUITY
MILENIUM ARM LPS	021026364	GB0031411001	XSTRATA P.C	ORD	USD	0.50GBP	9,943	0183	EQUITY
MILENIUM ARM LPS	1GB091736	GB0007181686	VELL GROUP PLC	ORD	GBP	1.00GBP	10,954	0183	EQUITY
MILENIUM ARM LPS	99563919	GB0006776081	PEARSON PLC	ORD	GBP	25.00GBP	16,632	0183	EQUITY
TUDOR LPS	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	28,506	0183	EQUITY
TUDOR LPS	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP	50.00GBP	1,789	0183	EQUITY
TUDOR LPS	000983437	GB0004764071	JOHNSON MATTHEY PLC	ORD	GBP	100.00GBf	9,448	0183	EQUITY
TUDOR LPS	021936835	GB0031698896	WILLIAM HILL PLC	ORD	GBP	10.00GBP	10,980	0183	EQUITY
QUANTLAB LPS	000906936	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	80,911	0183	EQUITY
QUANTLAB LPS	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	49,271	0183	EQUITY
QUANTLAB LPS	000924522	GB0001625572	CABLE & WIRELESS PLC	ORD	GBP	25.00GBP	11,373	0183	EQUITY
QUANTLAB LPS	000924852	GB00B1RZDL64	CAIRN ENERGY PLC	ORD	GBP	6.15GBP	82,716	0183	EQUITY
QUANTLAB LPS	000938233	GB0002303468	ARRIVA PLC	ORD	GBP	5.00GBP	45,627	0183	EQUITY
QUANTLAB LPS	000988550	GB0005603997	LEGAL & GENERAL GROUORD		GBP	2.50GBP	10,006	0183	EQUITY
QUANTLAB LPS	0101031020	GB0007095411	PRUDENTIAL PLC	ORD	GBP	5.00GBP	33,395	0183	EQUITY
QUANTLAB LPS	0101057363	GB0004082847	STANDARD CHARTERED PORD		USD	0.50GBf	201,537	0183	EQUITY
QUANTLAB LPS	0101071695	GB0009039941	TRINITY MIRROR PLC	ORD	GBP	10.00GBP	13,748	0183	EQUITY
QUANTLAB LPS	0101074632	IE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	44,730	0183	EQUITY
QUANTLAB LPS	011146425	IT0000062221	MILANO ASSICURAZIONISHR		EUR	0.52EUR	196	0183	EQUITY
QUANTLAB LPS	011260711	FR0000051732	ATOS ORIGIN SA	SHR	EUR	0.00EUR	17,894	0183	EQUITY
QUANTLAB LPS	011265323	DE0002970094	SUEDZUCKER AG	SHR	CHF	0.00EUR	27,510	0183	EQUITY
QUANTLAB LPS	011428952	GB00B09043169	WM MORRISON SUPERMARORD		GBP	10.00G	4,247	0183	EQUITY
QUANTLAB LPS	011455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	7,842	0183	EQUITY
QUANTLAB LPS	011535368	GB00B1FH8J72	SEVERN TRENT PLC	ORD	GBP	97.89GBP	60,553	0183	EQUITY
QUANTLAB LPS	011538345	BE0003884047	UMICORE	SHR	EUR	0.00EUR	191,097	0183	EQUITY
QUANTLAB LPS	011656198	GB0007981128	SSL INTERNATIONAL PLORD		GBP	10.00GBP	28,626	0183	EQUITY
QUANTLAB LPS	0119501895	GB0007360158	REMY CONTREAU SA	SHR	EUR	1.00EUR	4,031	0183	EQUITY
QUANTLAB LPS	021713334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	675	0183	EQUITY
QUANTLAB LPS	022258168	GB0000931526	ENODIS PLC	ORD	GBP	10.00GBP	10,320	0183	EQUITY
QUANTLAB LPS	02335413	GB00B1YWM409	3I GROUP PLC	ORD	GBP	73.86GBP	16,107	0183	EQUITY
QUANTLAB LPS	031714862	DE005878003	GILDEMEISTER AG	SHR		0.00EUR	33,869	0183	EQUITY
QUANTLAB LPS	04586814	DE0059003404	ADIDAS AG	SHR		0.00EUR	20,145	0183	EQUITY
QUANTLAB LPS	050413752	GB0001510682	G4S PLC	ORD	GBP	25.00GBP	340	0183	EQUITY
QUANTLAB LPS	060632145	GB0008762899	BG GROUP PLC	ORD	GBP	10.00GBP	783,014	0183	EQUITY
QUANTLAB LPS	070304283	GB00B04M0071	SIBIR ENERGY PLC	ORD	GBP	10.00GBP	907	0183	EQUITY
QUANTLAB LPS	07796642	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	31,768	0183	EQUITY
QUANTLAB LPS	101009067	BE0003735496	MOBISTAR SA	SHR		0.00EUR	8,457	0183	EQUITY
QUANTLAB LPS	112914768	IT0001347308	BUZZI UNICEM SPA	SHR	EUR	0.60EUR	8,621	0183	EQUITY
QUANTLAB LPS	113428022	GB0003781948	BEKAERT SA	SHR	BEF	0.00EUR	8,672	0183	EQUITY
QUANTLAB LPS	120548012	CH0011075394	ZURICH FINANCIAL SERSHR		CHF	0.10CHF	300,040	0183	EQUITY
QUANTLAB LPS	156087788	CH0011037469	SYNGENTA AG	SHR	CHF	0.10CHF	73,006	0183	EQUITY
QUANTLAB LPS	1DE640629	DE000KC01000	KLOECKNER & CO SE	SHR	NPV	EUR	119,796	0183	EQUITY
QUANTLAB LPS	1GB105892	GB00B126450	IG GROUP PLC	ORD	GBP	2.00GBP	974	0183	EQUITY
QUANTLAB LPS	1GB154247	BMG196F11004	CATLIN GROUP LTD	ORD	USD	0.01GBP	10,144	0183	EQUITY
QUANTLAB LPS	1GB3280195	GB00B060FB75	IG GROUP HOLDINGS PLORD		NPV	GBP	16,848	0183	EQUITY
QUANTLAB LPS	1GB389159	GB00B0H2K534	PETROFAC LTD	ORD	USD	0.02GBP	70,959	0183	EQUITY
QUANTLAB LPS	99557015	NL0000009827	KONINKLUKE DSM NV	SHR	EUR	1.50EUR	20,920	0183	EQUITY
QUANTLAB LPS	995576921	DE0005937007	MAN AG	SHR		0.00EUR	18,442	0183	EQUITY
QUANTLAB LPS	998672027	DE0007037129	RWE AG	SHR		0.00EUR	130,659	0183	EQUITY
QUANTLAB LPS	999921017	FR00001210503	BOLYIGUES	SHR	EUR	1.00EUR	202,766	0183	EQUITY
TEWKs G3P LPS	000906936	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	39,084	0183	EQUITY
TEWKs G3P LPS	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	5,069	0183	EQUITY
TEWKs G3P LPS	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP	50.00GBP	153	0183	EQUITY
TEWKs G3P LPS	000924522	GB0001625572	CABLE & WIRELESS PLC	ORD	GBP	25.00GBP	2,963	0183	EQUITY
TEWKs G3P LPS	000924852	GB00B1RZDL64	CAIRN ENERGY PLC	ORD	GBP	6.15GBP	1,419	0183	EQUITY
TEWKs G3P LPS	000927897	GB0001803698	CATTLES PLC	ORD	GBP	10.00GBP	101,646	0183	EQUITY
TEWKs G3P LPS	000928579	GB0002875804	CHARTERED PLC	ORD	GBP	2.00GBP	292,195	0183	EQUITY
TEWKs G3P LPS	000941740	GB00B0F99717	DAVIS SERVICE GROUP	ORD	GBP	30.00GBP	211,283	0183	EQUITY
TEWKs G3P LPS	000983437	GB0004764071	JOHNSON MATTHEY PLC	ORD	GBP	100.00GBf	269,423	0183	EQUITY
TEWKs G3P LPS	000987636	GB00B07V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	352,488	0183	EQUITY
TEWKs G3P LPS	000988550	GB0005603997	LEGAL & GENERAL GROUORD		GBP	2.50GBP	118,896	0183	EQUITY
TEWKs G3P LPS	0101001643	GB0005758098	MESGITT PLC	ORD	GBP	5.00GBP	39,853	0183	EQUITY
TEWKs G3P LPS	01010401211	GB0007594764	RPS GROUP PLC	ORD	GBP	3.00GBP	4,183	0183	EQUITY
TEWKs G3P LPS	0101050830	GB00B1RZDL64	CAIRN ENERGY PLC	ORD	GBP	10.00GBP	489	0183	EQUITY
TEWKs G3P LPS	0101057363	GB0004082847	STANDARD CHARTERED PORD		USD	0.50GBf	80,355	0183	EQUITY
TEWKs G3P LPS	0101071695	GB0009039941	TRINITY MIRROR PLC	ORD	GBP	10.00GBP	1,637	0183	EQUITY
TEWKs G3P LPS	0101074632	IE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	60,847	0183	EQUITY
TEWKs G3P LPS	0101075629	JE00B2R4W406	UNITED BUSINESS MEDIORD		GBP	10.00GBP	5,645	0183	EQUITY
TEWKs G3P LPS	0101082142	GB0001478998	AGGREKO PLC	ORD	GBP	10.00GBP	1,171	0183	EQUITY
TEWKs G3P LPS	011428952	GB00B09043169	WM MORRISON SUPERMARORD		GBP	10.00G	40,283	0183	EQUITY
TEWKs G3P LPS	011433705	GB0008025412	SIG PLC	ORD	GBP	10.00GBP	305,501	0183	EQUITY
TEWKs G3P LPS	011477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP	25.00GBP	2,224	0183	EQUITY
TEWKs G3P LPS	011656198	GB0007981128	SSL INTERNATIONAL PLORD		GBP	10.00GBP	4,670	0183	EQUITY
TEWKs G3P LPS	02091296	GB0005576813	GALIFORM PLC	ORD	GBP	10.00GBP	910	0183	EQUITY
TEWKs G3P LPS	021713334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	8,295	0183	EQUITY
TEWKs G3P LPS	021792040	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	38,011	0183	EQUITY
TEWKs G3P LPS	022258168	GB0000931526	ENODIS PLC	ORD	GBP	10.00GBP	951	0183	EQUITY
TEWKs G3P LPS	02484087	GB0007506958	ROTORK PLC	ORD	GBP	5.00GBP	158,922	0183	EQUITY
TEWKs G3P LPS	02490514	GB0007190720	UK COAL PLC	ORD	GBP	1.00GBP	209	0183	EQUITY
TEWKs G3P LPS	04687788	GB00B1L86624	ENTERPRISE INNS PLC	ORD	GBP	2.50GBP	651	0183	EQUITY
TEWKs G3P LPS	050599119	GB0005625422	MILLENIUM & COPPHORORD		GBP	30.00GBf	136,805	0183	EQUITY
TEWKs G3P LPS	0505812649	GB0000690009	ATKINS WS PLC	ORD	GBP	0.50GBP	114,249	0183	EQUITY
TEWKs G3P LPS	05086088	GB0004544929	IMPERIAL TOBACCO GROORD		GBP	10.00GBf	25,805	0183	EQUITY
TEWKs G3P LPS	07796642	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	4,318	0183	EQUITY
TEWKs G3P LPS	07867773	GB0001528156	INTERSERVE PLC	ORD	GBP	10.00GBP	8,741	0183	EQUITY
TEWKs G3P LPS	115889256	GB0033671222	REGUS GROUP PLC	ORD	GBP	5.00GBP	2,804	0183	EQUITY
TEWKs G3P LPS	119031509	GB0003081577	BT GROUP PLC	ORD	GBP	5.00GBP	2,110	0183	EQUITY
TEWKs G3P LPS	121936835	GB0031698896	WILLIAM HILL PLC	ORD	GBP	10.00GBP	265,048	0183	EQUITY
TEWKs G3P LPS	1GB154247	BMG196F11004	CATLIN GROUP LTD	ORD	USD	0.01GBP	2,001	0183	EQUITY
TEWKs G3P LPS	1GB326019	GB00B060FB75	IG GROUP HOLDINGS PLORD		NPV	GBP	11,670	0183	EQUITY
TEWKs G3P LPS	1GB389159	GB00B0H2K534	PETROFAC LTD	ORD	USD	0.02GBP	63,063	0183	EQUITY
TEWKs G3P LPS	1GB704645	GB00B132NW22	ASHMORE GROUP PLC	ORD	GBP	0.01GBP	333	0183	EQUITY
TEWKs G3P LPS	1GB714598	GB00B1H00251	TULLETT FREDON PLC	ORD	GBP	0.00GBP	98,963	0183	EQUITY
TEWKs G3P LPS	1GB975708	GB00B1ZBK784	MONEYSUPERMARKET COMORD		GBP	0.00G	14,738	0183	EQUITY
TEWKs G3P LPS	999563919	GB0006776081	PEARSON PLC	ORD	GBP	25.00GBP	3,794	0183	EQUITY
TEWKs EUR LPS	000655894	CH0012221716	ABB LTD	SHR	CHF	2.02SEK	507	0183	EQUITY
TEWKs EUR LPS	011146425	IT0000062221	MILANO ASSICURAZIONISHR		EUR	0.52EUR	104,296	0183	EQUITY
TEWKs EUR LPS	012111597	DE0008483001	LINDE AG	SHR	EUR	0.00EUR	3,522,788	0183	EQUITY
TEWKs EUR LPS	0121252167	IT0001463071	FONDIARIA-SAI SPA	SHR	EUR	1.00EUR	1,053,165	0183	EQUITY
TEWKs EUR LPS	012607111	FR0000051732	ATOS ORIGIN SA	SHR	EUR	1.00EUR	856	0183	EQUITY
TEWKs EUR LPS	01265323	DE0007297004	SUEDZUCKER AG	SHR		0.00EUR	222,340	0183	EQUITY
TEWKs EUR LPS	01271763	FR0000054900	SOCIETE TELEVISION FSHR		EUR	0.20EUR	736	0183	EQUITY
TEWKs EUR LPS	011538345	BE0003884047	UMICORE	SHR	EUR	0.00EUR	547,625	0183	EQUITY
TEWKs EUR LPS	011831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	452,020	0183	EQUITY
TEWKs EUR LPS	033714862	DE0005780003	GILDEMEISTER AG	SHR		0.00EUR	144,320	0183	EQUITY
TEWKs EUR LPS	040586814	DE0059003404	ADIDAS AG	SHR		0.00EUR	2,542,671	0183	EQUITY
TEWKs EUR LPS	05748825	DE0007257503	METRO AG	SHR		0.00EUR	895,488	0183	EQUITY
TEWKs EUR LPS	05948237	FR0000054470	UBISOFT ENTERTAINMENSHR		EUR	0.15EUR	2,350	0183	EQUITY
TEWKs EUR LPS	07130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	54,997	0183	EQUITY
TEWKs EUR LPS	09337064	DE0005086203	AIKTRON AG	SHR		0.00EUR	13,224	0183	EQUITY
TEWKs EUR LPS	093859559	FR0002220475	ALSTOM SA	SHR	EUR	7.00EUR	23,849	0183	EQUITY
TEWKs EUR LPS	101009067	BE0003735496	MOBISTAR SA	SHR		0.00EUR			

TEVKS EUR LPS	1DE640629	DE000KC01000	KLOECKNER & CO SE	SHR	NPV	EUR	71,438	0183	EQUITY
TEVKS EUR LPS	1T1101617	IT0003506190	ATLANTIA SPA	SHR	EUR	1.00EUR	5,169	0183	EQUITY
TEVKS EUR LPS	1T1259340	IT0004251699	MAIRE TECNIMONT SPA	SHR	NPV	EUR	107,773	0183	EQUITY
TEVKS EUR LPS	315621013	IT0001976403	FIAT SPA	SHR	EUR	5.00EUR	1,403,819	0183	EQUITY
TEVKS EUR LPS	586245821	SE0000718017	ENIRO AB	SHR	SEK	0.00SEK	1,335	0183	EQUITY
TEVKS EUR LPS	657401014	DE0005810055	DEUTSCHE BOERSE AG	SHR	EUR	0.00EUR	698,632	0183	EQUITY
TEVKS EUR LPS	989557015	NL0000009827	KONINKLUKE DSM NV	SHR	EUR	1.50EUR	1,028,518	0183	EQUITY
TEVKS EUR LPS	989576921	DE0005937007	MAN AG	SHR	EUR	0.00EUR	9,320	0183	EQUITY
TEVKS EUR LPS	9898721027	FR0001037129	RWE AG	SHR	EUR	0.00EUR	189,798	0183	EQUITY
TEVKS EUR LPS	989823916	FR0001125346	INGENICO	SHR	EUR	1.00EUR	16,576	0183	EQUITY
TEVKS EUR LPS	999921017	FR0001210503	BOUYGUES	SHR	EUR	1.00EUR	383,301	0183	EQUITY
TEVKS CHF LPS	004003786	CH0003504856	KUONI REISEN HOLDINGSHR		CHF	1.00CHF	106,788	0183	EQUITY
TEVKS CHF LPS	005232384	CH00112005267	NOVARTIS AG	SHR	CHF	0.50CHF	11,576,167	0183	EQUITY
TEVKS CHF LPS	011585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	1,459	0183	EQUITY
TEVKS CHF LPS	014904461	CH0025238063	KUEHNE + NAGEL INTERSHR		CHF	1.00CHF	272,795	0183	EQUITY
TEVKS CHF LPS	020548012	CH0011075394	ZURICH FINANCIAL SERSHR		CHF	0.10CHF	153,791	0183	EQUITY
TEVKS CHF LPS	056087786	CH0011037469	SYNGENTA AG	SHR	CHF	0.10CHF	1,070,395	0183	EQUITY
TEVKS CHF LPS	1CH758024	CH0027752242	PETROPLUS HOLDINGS ASHR		CHF	8.18CHF	585,965	0183	EQUITY
TEVKS CHF LPS	989789808	CH0021783391	PARGESA HOLDING SA	SHR	CHF	20.00CHF	38,029	0183	EQUITY
TEVKS DKK LPS	001464189	DK0080102614	NOVO NORDISK A/S	SHR	DKK	1.00DKK	161,545	0183	EQUITY
TEVKS DKK LPS	001975416	DK0100181759	CARLSBERG A/S	SHR	DKK	20.00DKK	2,376,785	0183	EQUITY
TEVKS NOK LPS	1N0151954	N00010208051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	21,592	0183	EQUITY
SABRE STYLE	000927897	GB0001803666	CATTLES PLC	ORD	GBP	10.00GBP	99,149	0183	EQUITY
SABRE STYLE	000928879	GB0001882637	CHARTER PLC	ORD	GBP	2.00GBP	172,219	0183	EQUITY
SABRE STYLE	000938233	GB0002303468	ARRIVA PLC	ORD	GBP	5.00GBP	295,008	0183	EQUITY
SABRE STYLE	000941740	GB0008099717	DAVIS SERVICE GROUP	ORD	GBP	30.00GBP	299,755	0183	EQUITY
SABRE STYLE	000987636	GB0000704900	COCKSON GROUP PLC	ORD	GBP	10.00GBP	536,116	0183	EQUITY
SABRE STYLE	000988590	GB0005603997	LEGAL & GENERAL GROU	ORD	GBP	2.50GBP	47,551	0183	EQUITY
SABRE STYLE	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	441,704	0183	EQUITY
SABRE STYLE	001050830	GB00819D0VX61	INVENSYS PLC	ORD	GBP	10.00GBP	135,766	0183	EQUITY
SABRE STYLE	001057363	GB0004082847	STANDARD CHARTERED PORD		USD	0.50GBP	193,231	0183	EQUITY
SABRE STYLE	001109580	CH0012138805	ADECCO SA	SHR	CHF	1.00CHF	185,063	0183	EQUITY
SABRE STYLE	001122548	DK01012410517	BALOISE HOLDING AG	SHR	CHF	0.10CHF	87,213	0183	EQUITY
SABRE STYLE	001241801	IT0000072725	PIRELLI & C SPA	SHR	EUR	0.29EUR	389,820	0183	EQUITY
SABRE STYLE	001252617	IT0001463071	FONDIARIA-SAI SPA	SHR	EUR	1.00EUR	123,575	0183	EQUITY
SABRE STYLE	001265323	DE0007297004	SUEDZUCKER AG	SHR	EUR	0.00EUR	362,667	0183	EQUITY
SABRE STYLE	001464189	DK0080102614	NOVO NORDISK A/S	SHR	DKK	1.00DKK	476,411	0183	EQUITY
SABRE STYLE	001538345	BE0003884047	UMICORE	SHR	EUR	0.00EUR	193,896	0183	EQUITY
SABRE STYLE	001658198	GB0007081128	SSL INTERNATIONAL FLORD		GBP	10.00GBP	245,166	0183	EQUITY
SABRE STYLE	001746304	SE0000101032	ATLAS COPCO AB	SHR	SEK	0.00SEK	228,273	0183	EQUITY
SABRE STYLE	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	317,667	0183	EQUITY
SABRE STYLE	001975416	DK0100181759	CARLSBERG A/S	SHR	DKK	20.00DKK	312,632	0183	EQUITY
SABRE STYLE	002091296	GB0005576813	GALIFORM PLC	ORD	GBP	10.00GBP	255,705	0183	EQUITY
SABRE STYLE	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	107,806	0183	EQUITY
SABRE STYLE	0021702401	DE0005652044	REWE AG	SHR	GBP	84.28GBP	230,871	0183	EQUITY
SABRE STYLE	002365150	FR0000031122	AIR FRANCE-KLM	SHR	EUR	8.50EUR	275,183	0183	EQUITY
SABRE STYLE	002484087	GB0007506958	ROTORK PLC	ORD	GBP	5.00GBP	176,698	0183	EQUITY
SABRE STYLE	002768166	NL0006033250	KONINKLUKE AHOLD NVSHR		EUR	0.30EUR	50,364	0183	EQUITY
SABRE STYLE	003235413	GB0081YV4A09	3I GROUP PLC	ORD	GBP	73.86GBP	132,875	0183	EQUITY
SABRE STYLE	003481314	GB00828KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	150,938	0183	EQUITY
SABRE STYLE	004003786	CH0012138805	KUONI REISEN HOLDINGSHR		CHF	1.00CHF	224,850	0183	EQUITY
SABRE STYLE	004586814	DE0005003404	ADIDAS AG	SHR	EUR	0.00EUR	276,549	0183	EQUITY
SABRE STYLE	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	394,849	0183	EQUITY
SABRE STYLE	005812649	GB0000608009	ATKINS WS PLC	ORD	GBP	0.50GBP	311,058	0183	EQUITY
SABRE STYLE	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	304,316	0183	EQUITY
SABRE STYLE	007796642	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	197,646	0183	EQUITY
SABRE STYLE	008093500	FR0001282606	VESTAS WIND SYSTEMS SHR		DKK	1.00DKK	162,016	0183	EQUITY
SABRE STYLE	009365959	FR0010220475	ALSTOM SA	SHR	EUR	7.00EUR	190,099	0183	EQUITY
SABRE STYLE	010090967	BE0003735496	MOBISTAR SA	SHR	EUR	0.00EUR	604,936	0183	EQUITY
SABRE STYLE	011585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	35,800	0183	EQUITY
SABRE STYLE	012914768	IT0001347308	BUZZI UNICEM SPA	SHR	EUR	0.60EUR	332,501	0183	EQUITY
SABRE STYLE	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	15,265	0183	EQUITY
SABRE STYLE	013428022	CH0007830948	BEKHAERT SA	SHR	BEF	0.00EUR	266,339	0183	EQUITY
SABRE STYLE	014846026	CH0010570767	LINDT & SPRUENGLI AGSHR		CHF	10.00CHF	394,227	0183	EQUITY
SABRE STYLE	020548012	CH0011075394	ZURICH FINANCIAL SERSHR		CHF	0.10CHF	256,527	0183	EQUITY
SABRE STYLE	021936935	GB0031688896	WILLIAM HILL PLC	ORD	GBP	10.00GBP	249,996	0183	EQUITY
SABRE STYLE	055306023	DE0008937733	PORSCHE AUTOMOBIL HO PFD		EUR	0.00EUR	82,575	0183	PREFERRED
SABRE STYLE	056087786	CH0011037469	SYNGENTA AG	SHR	CHF	0.10CHF	99,824	0183	EQUITY
SABRE STYLE	090474455	DE0005652044	DEUTSCHE POST AG	SHR	EUR	0.00EUR	192,442	0183	EQUITY
SABRE STYLE	1CH758024	CH0027752242	PETROPLUS HOLDINGS ASHR		CHF	8.18CHF	344,274	0183	EQUITY
SABRE STYLE	1DE413084	DE000A0F6MD5	FRAKTIKER BAU-UND HSHR		EUR	0.00EUR	196,960	0183	EQUITY
SABRE STYLE	1DE533840	DE000WCH8881	WACKER CHEMIE AG	SHR	NPV	EUR	415,938	0183	EQUITY
SABRE STYLE	1DE640629	DE000KC01000	KLOECKNER & CO SE	SHR	NPV	EUR	232,959	0183	EQUITY
SABRE STYLE	1FR788449	FR0010411983	SCOR SE	SHR	EUR	7.87EUR	294,101	0183	EQUITY
SABRE STYLE	1GB097736	GB0001718086	YELL GROUP PLC	ORD	GBP	1.00GBP	257,454	0183	EQUITY
SABRE STYLE	1GB326019	GB008060FB75	IG GROUP HOLDINGS PLORD		NPV	GBP	261,077	0183	EQUITY
SABRE STYLE	1GB342768	GB00809L5H68	INMARSAT PLC	ORD	EUR	0.00GBP	175,852	0183	EQUITY
SABRE STYLE	1GB388159	GB0080H2K534	PETROFAC LTD	ORD	USD	0.02GBP	604,982	0183	EQUITY
SABRE STYLE	1GB704645	GB008132NV22	ASHMORE GROUP PLC	ORD	GBP	0.01GBP	28,133	0183	EQUITY
SABRE STYLE	1GB774598	GB0081H0D251	TULLETT PREBON PLC	ORD	GBP	0.00GBP	73,698	0183	EQUITY
SABRE STYLE	1N0151954	N00010208051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	469,107	0183	EQUITY
SABRE STYLE	202597215	DE0008032004	COMMERZBANK AG	SHR	EUR	0.00EUR	176,029	0183	EQUITY
SABRE STYLE	586245821	SE0000718017	ENIRO AB	SHR	SEK	0.00SEK	323,343	0183	EQUITY
SABRE STYLE	989557015	NL0000009827	KONINKLUKE DSM NV	SHR	EUR	1.50EUR	374,580	0183	EQUITY
SABRE STYLE	989576921	DE0005937007	MAN AG	SHR	EUR	0.00EUR	325,257	0183	EQUITY
SABRE STYLE	989789808	CH0021783391	PARGESA HOLDING SA	SHR	CHF	20.00CHF	324,865	0183	EQUITY
SABRE STYLE	999092310	DE0005151655	BASF SE	SHR	EUR	0.00EUR	241,106	0183	EQUITY
SABRE STYLE	999921017	FR0001210503	BOUYGUES	SHR	EUR	1.00EUR	197,420	0183	EQUITY
THYKE LONG ONLY GB	000906636	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	441,236	0183	EQUITY
THYKE LONG ONLY GB	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	183,507	0183	EQUITY
THYKE LONG ONLY GB	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP	50.00GBP	285,376	0183	EQUITY
THYKE LONG ONLY GB	000924522	GB0001625572	CABLE & WIRELESS PLCORD		GBP	25.00GBP	185,513	0183	EQUITY
THYKE LONG ONLY GB	000983437	GB0004764071	JOHNSON MATTHEY PLC	ORD	GBP	100.00GBI	136,165	0183	EQUITY
THYKE LONG ONLY GB	000987636	GB00807V4P80	COCKSON GROUP PLC	ORD	GBP	10.00GBP	561,231	0183	EQUITY
THYKE LONG ONLY GB	001050830	GB00819D0VX61	INVENSYS PLC	ORD	GBP	10.00GBP	232,734	0183	EQUITY
THYKE LONG ONLY GB	001074632	IE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	20,705	0183	EQUITY
THYKE LONG ONLY GB	001075829	JE00B2R84V06	UNITED BUSINESS MEDIORD		GBP	10.00GBP	489,901	0183	EQUITY
THYKE LONG ONLY GB	001082742	GB0080JRN107	WFP GROUP PLC	ORD	GBP	10.00GBP	625,205	0183	EQUITY
THYKE LONG ONLY GB	001428952	GB0000043169	WM MORRISON SUPERMARORD		GBP	10.00GBP	635,815	0183	EQUITY
THYKE LONG ONLY GB	001658198	GB0007981128	SSL INTERNATIONAL FLORD		GBP	10.00GBP	424,954	0183	EQUITY
THYKE LONG ONLY GB	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	203,312	0183	EQUITY
THYKE LONG ONLY GB	002486494	GB000895292	ASTRAZENECA PLC	ORD	USD	0.25GBP	326,249	0183	EQUITY
THYKE LONG ONLY GB	002484087	GB0007506958	ROTORK PLC	ORD	GBP	5.00GBP	351,434	0183	EQUITY
THYKE LONG ONLY GB	004677888	GB0081L56624	ENTERPRISE INNS PLC	ORD	GBP	2.50GBP	26,768	0183	EQUITY
THYKE LONG ONLY GB	005389119	GB0005622542	MILLENNIUM & COPPHORORD		GBP	30.00GBP	278,535	0183	EQUITY
THYKE LONG ONLY GB	005960088	GB0004544929	IMPERIAL TOBACCO GROORD		GBP	10.00GBP	396,759	0183	EQUITY
THYKE LONG ONLY GB	006632145	GB0008782899	BG GROUP PLC	ORD	GBP	10.00GBP	502,050	0183	EQUITY
THYKE LONG ONLY GB	007796642	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	163,184	0183	EQUITY
THYKE LONG ONLY GB	012099933	GB0007365546	CARILLION PLC	ORD	GBP	50.00GBP	43,215	0183	EQUITY
THYKE LONG ONLY GB	1GB485577	GB0080VMMX03	QINETIQ PLC	ORD	GBP	1.00GBP	126,205	0183	EQUITY
THYKE LONG ONLY GB	1GB704645	GB008132NV22	ASHMORE GROUP PLC	ORD	GBP	0.01GBP	27,452	0183	EQUITY
THYKE LONG ONLY GB	1GB774598	GB0081H0D251	TULLETT PREBON PLC	ORD	GBP	0.00GBP	247,974	0183	EQUITY
THYKE LONG ONLY EU	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	1,549,654	0183	EQUITY
THYKE LONG ONLY EU	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	797,234	0183	EQUITY
THYKE LONG ONLY EU	989557015	NL0000009827	KONINKLUKE DSM NV	SHR	EUR	1.50EUR	730,791	0183	EQUITY
THYKE LONG ONLY EU	999092310	DE0005151005	BASF SE	SHR	EUR	0.00EUR	1,195,685	0183	EQUITY
RIVOLI EQUITY FUND	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP	25.00GBP	7,750	0183	EQUITY
RIVOLI EQUITY FUND	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP	50.00GBP	11,503	0183	EQUITY

RIVOLI EQUITY FUND	001464189	DK0060102614	NOVO NORDISK A/S	SHR	DKK	1.00DKK	88,116	0183	EQUITY
RIVOLI EQUITY FUND	001535368	GB001F48J72	SEVERN TRENT PLC	ORD	GBP	97.89GBP	142	0183	EQUITY
RIVOLI EQUITY FUND	001464304	SE000010332	ATLAS COPCO AB	SHR	SEK	0.00SEK	34,576	0183	EQUITY
RIVOLI EQUITY FUND	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	8,547	0183	EQUITY
RIVOLI EQUITY FUND	002091296	GB0005576813	GALIFORM PLC	ORD	GBP	10.00GBP	14,715	0183	EQUITY
RIVOLI EQUITY FUND	002484087	GB0007506958	ROTORK PLC	ORD	GBP	5.00GBP	20,623	0183	EQUITY
RIVOLI EQUITY FUND	003481314	GB0028KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	5,904	0183	EQUITY
RIVOLI EQUITY FUND	003662285	CH0012549785	SONOVA HOLDING AG	SHR	CHF	0.05CHF	48,906	0183	EQUITY
RIVOLI EQUITY FUND	004586814	DE0005003404	ADIDAS AG	SHR	EUR	0.00EUR	7,816	0183	EQUITY
RIVOLI EQUITY FUND	004677898	GB00E1L8E624	ENTERPRISE INNS PLC	ORD	GBP	2.50GBP	33,150	0183	EQUITY
RIVOLI EQUITY FUND	005232384	CH0012005267	NOVARTIS AG	SHR	CHF	0.50CHF	275,056	0183	EQUITY
RIVOLI EQUITY FUND	005389119	GB0005622542	MILLENNIUM & COPTHORORD		GBP	30.00GBP	5,392	0183	EQUITY
RIVOLI EQUITY FUND	005748825	DE0007257503	METRO AG	SHR	EUR	0.00EUR	12,295	0183	EQUITY
RIVOLI EQUITY FUND	005812649	GB0000680009	ATKINS WS PLC	ORD	GBP	0.50GBP	3,969	0183	EQUITY
RIVOLI EQUITY FUND	005948237	FR0000054470	UBISOFT ENTERTAINMENT	SHR	EUR	0.15EUR	7,763	0183	EQUITY
RIVOLI EQUITY FUND	005968088	GB0004544929	IMPERIAL T2BACCO GROUP	ORD	GBP	10.00GBP	210,067	0183	EQUITY
RIVOLI EQUITY FUND	007034283	GB00E04M0071	SIBIR ENERGY PLC	ORD	GBP	10.00GBP	67,163	0183	EQUITY
RIVOLI EQUITY FUND	00796642	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	54,357	0183	EQUITY
RIVOLI EQUITY FUND	008993560	DK0010268606	VESTAS WIND SYSTEMS	SHR	DKK	1.00DKK	61,356	0183	EQUITY
RIVOLI EQUITY FUND	009385659	FR0010220475	ALSTOM SA	SHR	EUR	7.00EUR	14,611	0183	EQUITY
RIVOLI EQUITY FUND	010000967	BE0003735496	MOBISTAR SA	SHR	EUR	0.00EUR	46,851	0183	EQUITY
RIVOLI EQUITY FUND	011585577	CH0012221716	ABB LTD	SHR	CHF	2.02CHF	3,508	0183	EQUITY
RIVOLI EQUITY FUND	012914768	IT0001347308	BUZZI UNICEM SPA	SHR	EUR	0.60EUR	6,871	0183	EQUITY
RIVOLI EQUITY FUND	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	17,375	0183	EQUITY
RIVOLI EQUITY FUND	014994461	CH0025238863	KUEHNE + NAGEL INTERSHR		CHF	1.00CHF	3,977	0183	EQUITY
RIVOLI EQUITY FUND	015889258	GB0033671222	REGUS GROUP PLC	ORD	GBP	5.00GBP	3,879	0183	EQUITY
RIVOLI EQUITY FUND	019031509	GB0000303577	BT GROUP PLC	ORD	GBP	5.00GBP	3,262	0183	EQUITY
RIVOLI EQUITY FUND	021026364	GB0031411001	XSTRATA P.C.	ORD	USD	0.50GBP	11,692	0183	EQUITY
RIVOLI EQUITY FUND	021936935	GB0031688896	WILLIAM HILL PLC	ORD	GBP	10.00GBP	4,950	0183	EQUITY
RIVOLI EQUITY FUND	023545338	IT0003152417	EDISON SPA	SHR	EUR	1.00EUR	17,704	0183	EQUITY
RIVOLI EQUITY FUND	055306023	DE006937733	PORSCHE AUTOMOBIL HO	PPD	EUR	0.00EUR	856	0183	PREFERRED
RIVOLI EQUITY FUND	16E154247	BMG196F11004	CATLIN GROUP LTD	ORD	USD	0.01GBP	5,659	0183	EQUITY
RIVOLI EQUITY FUND	1T1101617	IT0003506190	ATLANTIA SPA	SHR	EUR	1.00EUR	20,358	0183	EQUITY
RIVOLI EQUITY FUND	1N0151954	NO0010208051	YARA INTERNATIONAL ASHR		NOK	1.70NOK	35,228	0183	EQUITY
RIVOLI EQUITY FUND	315621013	IT0001976403	FIAT SPA	SHR	EUR	5.00EUR	4,192	0183	EQUITY
RIVOLI EQUITY FUND	989576921	DE0005937007	MAN AG	SHR	EUR	0.00EUR	7,289	0183	EQUITY
RIVOLI EQUITY FUND	989872027	DE0007037129	RWE AG	SHR	EUR	0.00EUR	13,259	0183	EQUITY
RIVOLI EQUITY FUND	999026210	DE0005151005	BASF SE	SHR	EUR	0.00EUR	4,575	0183	EQUITY
RIVOLI EQUITY FUND	999021017	FR0001210503	BOLYGUIES	SHR	EUR	1.00EUR	4,387	0183	EQUITY
PIONEER MAC70	000924522	GB0001625572	CABLE & WIRELESS PLC	ORD	GBP	25.00GBP	306,344	0183	EQUITY
PIONEER MAC70	001082742	GB0006J8N107	VPP GROUP PLC	ORD	GBP	10.00GBP	1,759,655	0183	EQUITY
PIONEER MAC70	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	1,023,089	0183	EQUITY
PIONEER MAC70	003481314	GB0028KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	555,810	0183	EQUITY
PIONEER MAC70	005413752	GB000B1FL662	G4S PLC	ORD	GBP	25.00GBP	52,135	0183	EQUITY
PIONEER MAC70	005968088	GB000454929	IMPERIAL T2BACCO GROUP	ORD	GBP	10.00GBP	1,590,738	0183	EQUITY
GSA-(GBP FLOW)	000068636	GB0000282623	AMEC PLC	ORD	GBP	50.00GBP	1,285,638	0183	EQUITY
GSA-(GBP FLOW)	000817740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP	50.00GBP	747,841	0183	EQUITY
GSA-(GBP FLOW)	000924852	GB00E1RZDL64	CAIRN ENERGY PLC	ORD	GBP	6.15GBP	447,050	0183	EQUITY
GSA-(GBP FLOW)	000927897	GB0001803666	CATTLES PLC	ORD	GBP	10.00GBP	1,121,547	0183	EQUITY
GSA-(GBP FLOW)	000938233	GB0002303488	ARRIVA PLC	ORD	GBP	5.00GBP	209,872	0183	EQUITY
GSA-(GBP FLOW)	000941740	GB0006F99717	DAVIS SERVICE GROUP	ORD	GBP	30.00GBP	1,469,683	0183	EQUITY
GSA-(GBP FLOW)	000963437	GB0004764071	JOHNSON MATTHEY PLC	ORD	GBP	100.00GBP	524,835	0183	EQUITY
GSA-(GBP FLOW)	000967638	GB00067V4P80	COOKSON GROUP PLC	ORD	GBP	10.00GBP	1,521,989	0183	EQUITY
GSA-(GBP FLOW)	000988550	GB0005603997	LEGAL & GENERAL GROUP	ORD	GBP	2.50GBP	1,046,670	0183	EQUITY
GSA-(GBP FLOW)	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP	5.00GBP	1,683,309	0183	EQUITY
GSA-(GBP FLOW)	001040211	GB0007594764	RPS GROUP PLC	ORD	GBP	3.00GBP	732,193	0183	EQUITY
GSA-(GBP FLOW)	001050630	GB0001926861	NIWENISYS PLC	ORD	GBP	10.00GBP	848,881	0183	EQUITY
GSA-(GBP FLOW)	001071695	GB0009039941	TRINITY MIRROR PLC	ORD	GBP	10.00GBP	116,289	0183	EQUITY
GSA-(GBP FLOW)	001074632	IE0009124284	TULLOW OIL PLC	ORD	GBP	10.00GBP	213,531	0183	EQUITY
GSA-(GBP FLOW)	001075829	JE00B2R4W06	UNITED BUSINESS MEDIUM	ORD	GBP	10.00GBP	603,745	0183	EQUITY
GSA-(GBP FLOW)	001082742	GB0006J8N107	VPP GROUP PLC	ORD	GBP	10.00GBP	1,793,273	0183	EQUITY
GSA-(GBP FLOW)	001428952	GB0008043169	VM MORRISON SUPERMARKET	ORD	GBP	10.00GBP	1,300,102	0183	EQUITY
GSA-(GBP FLOW)	0014331705	GB0000025412	SIG PLC	ORD	GBP	10.00GBP	14,164	0183	EQUITY
GSA-(GBP FLOW)	001477116	GB0007547838	ROYAL BANK OF SCOTLAND	ORD	GBP	25.00GBP	543,893	0183	EQUITY
GSA-(GBP FLOW)	001656198	GB0007981128	SSL INTERNATIONAL PLC	ORD	GBP	10.00GBP	1,011,218	0183	EQUITY
GSA-(GBP FLOW)	002091296	GB0005576813	GALIFORM PLC	ORD	GBP	10.00GBP	296,851	0183	EQUITY
GSA-(GBP FLOW)	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP	5.00GBP	1,200,030	0183	EQUITY
GSA-(GBP FLOW)	002179240	GB0004250451	REXAM PLC	ORD	GBP	64.28GBP	2,013,962	0183	EQUITY
GSA-(GBP FLOW)	002468494	GB0000695282	ASTRAZENECA PLC	ORD	USD	0.25GBP	75,735	0183	EQUITY
GSA-(GBP FLOW)	002484087	GB0007506958	ROTORK PLC	ORD	GBP	5.00GBP	648,869	0183	EQUITY
GSA-(GBP FLOW)	002490514	GB0007190720	UK COAL PLC	ORD	GBP	1.00GBP	6,856	0183	EQUITY
GSA-(GBP FLOW)	003235413	GB00E1Y4W409	3I GROUP PLC	ORD	GBP	73.86GBP	1,018,615	0183	EQUITY
GSA-(GBP FLOW)	003481314	GB0028KQ186	MAN GROUP PLC	ORD	USD	0.03GBP	904,013	0183	EQUITY
GSA-(GBP FLOW)	005389119	GB0005622542	MILLENNIUM & COPTHORORD		GBP	30.00GBP	628,846	0183	EQUITY
GSA-(GBP FLOW)	005413752	GB000B1FL662	G4S PLC	ORD	GBP	25.00GBP	17,920	0183	EQUITY
GSA-(GBP FLOW)	005812649	GB0000680009	ATKINS WS PLC	ORD	GBP	0.50GBP	723,280	0183	EQUITY
GSA-(GBP FLOW)	007034283	GB00E04M0071	SIBIR ENERGY PLC	ORD	GBP	10.00GBP	37,009	0183	EQUITY
GSA-(GBP FLOW)	007796642	GB0001478998	AGGREKO PLC	ORD	GBP	20.00GBP	354,262	0183	EQUITY
GSA-(GBP FLOW)	007867773	GB0001528156	INTERSERVE PLC	ORD	GBP	10.00GBP	81,410	0183	EQUITY
GSA-(GBP FLOW)	012099933	GB0007365546	CARILLON PLC	ORD	GBP	50.00GBP	86,614	0183	EQUITY
GSA-(GBP FLOW)	015889258	GB0033671222	REGUS GROUP PLC	ORD	GBP	5.00GBP	819,574	0183	EQUITY
GSA-(GBP FLOW)	021936935	GB0031688896	WILLIAM HILL PLC	ORD	GBP	10.00GBP	584,272	0183	EQUITY
GSA-(GBP FLOW)	16B087736	GB0031718006	YELL GROUP PLC	ORD	GBP	1.00GBP	2,386,309	0183	EQUITY
GSA-(GBP FLOW)	16E154247	BMG196F11004	CATLIN GROUP LTD	ORD	USD	0.01GBP	205,211	0183	EQUITY
GSA-(GBP FLOW)	16B326019	GB00B06QF875	IG GROUP HOLDINGS PLC	ORD	NPV	GBP	148,462	0183	EQUITY
GSA-(GBP FLOW)	16E588159	GB00B0H2K534	RETROFAC LTD	ORD	USD	0.02GBP	1,595,851	0183	EQUITY
GSA-(GBP FLOW)	16E704645	GB0001320402	ASHMORE GROUP PLC	ORD	GBP	0.01GBP	36,122	0183	EQUITY
GSA-(GBP FLOW)	16E774598	GB00E1H0D251	TULLETT PREBON PLC	ORD	GBP	0.00GBP	209,985	0183	EQUITY
GSA-(GBP FLOW)	16E975708	GB00E1ZBKY84	MONEY SUPERMARKET	COMOD	GBP	0.00GBP	87,173	0183	EQUITY
GSA-(GBP FLOW)	999563919	GB0006776081	PEARSON PLC	ORD	GBP	25.00GBP	408,612	0183	EQUITY
GSA-(EUR FLOW)	001146425	IT0000062221	MILANO ASSICURAZIONI	SHR	EUR	0.52EUR	730,345	0183	EQUITY
GSA-(EUR FLOW)	001211597	DE0008483001	LINDE AG	SHR	EUR	0.00EUR	910,999	0183	EQUITY
GSA-(EUR FLOW)	001252017	IT0001463071	FONDIARIA-SAI SPA	SHR	EUR	1.00EUR	2,629,538	0183	EQUITY
GSA-(EUR FLOW)	001265323	DE0007297004	SUEDZUCKER AG	SHR	EUR	0.00EUR	464,090	0183	EQUITY
GSA-(EUR FLOW)	001455523	FR0000121261	MICHELIN (CGDE)-B	SHR	EUR	2.00EUR	205,477	0183	EQUITY
GSA-(EUR FLOW)	001538345	BE0003884047	UMICORE	SHR	EUR	0.00EUR	502,580	0183	EQUITY
GSA-(EUR FLOW)	001831723	AT0000743059	OMV AG	SHR	EUR	0.00EUR	21,657	0183	EQUITY
GSA-(EUR FLOW)	002395150	FR0000031122	AIR FRANCE-KLM	SHR	EUR	8.50EUR	2,422,582	0183	EQUITY
GSA-(EUR FLOW)	003714862	DE0005878003	GILDEMEISTER AG	SHR	EUR	0.00EUR	899,474	0183	EQUITY
GSA-(EUR FLOW)	004586814	DE0005003404	ADIDAS AG	SHR	EUR	0.00EUR	1,683,692	0183	EQUITY
GSA-(EUR FLOW)	005748825	DE0007257503	METRO AG	SHR	EUR	0.00EUR	878,239	0183	EQUITY
GSA-(EUR FLOW)	007130875	FR0000133308	FRANCE TELECOM SA	SHR	EUR	4.00EUR	438,842	0183	EQUITY
GSA-(EUR FLOW)	009337064	DE0005086203	AXTRON AG	SHR	EUR	0.00EUR	2,826,456	0183	EQUITY
GSA-(EUR FLOW)	009385659	FR0010220475	ALSTOM SA	SHR	EUR	7.00EUR	499,701	0183	EQUITY
GSA-(EUR FLOW)	010000967	BE0003735496	MOBISTAR SA	SHR	EUR	0.00EUR	2,745,051	0183	EQUITY
GSA-(EUR FLOW)	013151154	IT0003128367	ENEL SPA	SHR	EUR	1.00EUR	1,223,440	0183	EQUITY
GSA-(EUR FLOW)	013429022	BE0003780948	BEKAERT SA	SHR	BEF	0.00EUR	2,091,540	0183	EQUITY
GSA-(EUR FLOW)	023545338	IT0003152417	EDISON SPA	SHR	EUR	1.00EUR	1,783,748	0183	EQUITY
GSA-(EUR FLOW)	055306023	DE006937733	PORSCHE AUTOMOBIL HO	PPD	EUR	0.00EUR	394,328	0183	PREFERRED
GSA-(EUR FLOW)	1DE413084	DE000AUF6M05	PRAKTIKER BAU-UND HSHR		NPV	EUR	1,478,320	0183	EQUITY
GSA-(EUR FLOW)	1DE533340	DE000ACH6881	WACKER CHEMIE AG	SHR	NPV	EUR	1,375,160	0183	EQUITY
GSA-(EUR FLOW)	1DE579538	DE0000CA010	DEMAK CRANES AG	SHR	NPV	EUR	2,884,338	0183	EQUITY
GSA-(EUR FLOW)	1DE640629	DE000KC01000	KLOECKNER & CO SE	SHR	NPV	EUR	688,035	0183	EQUITY
GSA-(EUR FLOW)	1FR786449	FR0010411983	SCOR SE	SHR	EUR	7.87EUR	487,814	0183	EQUITY
GSA-(EUR FLOW)	1T1101617	IT0003506190	ATLANTIA SPA	SHR	EUR	1.00EUR	312,759	0183	EQUITY
GSA-(EUR FLOW)	202597215	DE0008032004	COMMERZBANK AG	SHR	EUR	0.00EUR	558,844	0183	EQUITY
GSA-(EUR FLOW)	315621013	IT0001976403	FIAT SPA	SHR	EUR	5.00EUR	861,582	0183	EQUITY
GSA-(EUR FLOW)	657400114	DE000							

GSA(CHF & SEK)	014994461	CH0025238863	KUEHNE + NAGEL INTERSHR	CHF	1.00CHF	368,532	0183 EQUITY
GSA(CHF & SEK)	015049801	SE0000687925	TELIASONERA AB SHR	SEK	0.00SEK	997,948	0183 EQUITY
GSA(CHF & SEK)	020548012	CH00107183391	ZURICH FINANCIAL SERSHR	CHF	0.10CHF	2,270,362	0183 EQUITY
GSA(CHF & SEK)	056087786	CH0011037469	SYNGENTA AG SHR	CHF	0.10CHF	275,116	0183 EQUITY
GSA(CHF & SEK)	586254521	SE0000718017	ENIRO AB SHR	SEK	0.00SEK	535,876	0183 EQUITY
GSA(NOK & DKK)	001464189	DK0060102614	NOVO NORDISK A/S SHR	DKK	1.00DKK	223,703	0183 EQUITY
GSA(NOK & DKK)	001975416	DK0010181759	CARLSBERG A/S SHR	DKK	20.00DKK	3,957,772	0183 EQUITY
GSA(NOK & DKK)	003862285	CH0012549785	SONOVA HOLDING AG SHR	CHF	0.05CHF	258,882	0183 EQUITY
GSA(NOK & DKK)	004003786	CH003504856	KUONI REISEN HOLDINGSHR	CHF	1.00CHF	394,832	0183 EQUITY
GSA(NOK & DKK)	004568614	DE0005003404	ADIDAS AG SHR	0.00EUR		210,031	0183 EQUITY
GSA(NOK & DKK)	008993560	DK0010268606	VESTAS WIND SYSTEMS SHR	DKK	1.00DKK	906,813	0183 EQUITY
GSA(NOK & DKK)	1DE207395	DE0008001009	DEUTSCHE POSTBANK AGSHR	EUR	0.00EUR	37,638	0183 EQUITY
GSA(NOK & DKK)	1N01151954	N00010208051	YARA INTERNATIONAL ASHR	NOK	1.70NOK	706,330	0183 EQUITY
GSA(NOK & DKK)	989778908	CH0021783391	PARGESA HOLDING SA SHR	CHF	20.00CHF	795,726	0183 EQUITY
UK ABSOLUTE ALPHA	000911500	GB0002875004	BRITISH AMERICAN TOBORD	GBP	25.00GBP	4,454,053	0183 EQUITY
UK ABSOLUTE ALPHA	000924852	GB0061R2DL64	CAIRN ENERGY PLC ORD	GBP	6.15GBP	15,383,976	0183 EQUITY
UK ABSOLUTE ALPHA	000928679	GB0001882637	CHARTER PLC ORD	GBP	2.00GBP	11,460,047	0183 EQUITY
UK ABSOLUTE ALPHA	000938233	GB0002303468	ARRIVA PLC ORD	GBP	5.00GBP	6,118,114	0183 EQUITY
UK ABSOLUTE ALPHA	001001643	GB0005758098	MEGGITT PLC ORD	GBP	5.00GBP	4,710,578	0183 EQUITY
UK ABSOLUTE ALPHA	001057363	GB0004082847	STANDARD CHARTERED PORD	USD	0.50GBF	4,352,343	0183 EQUITY
UK ABSOLUTE ALPHA	001074632	IE0009124284	TULLOCH OIL PLC ORD	GBP	10.00GBP	21,094,788	0183 EQUITY
UK ABSOLUTE ALPHA	001433705	GB0008025412	SIG PLC ORD	GBP	10.00GBP	11,586,807	0183 EQUITY
UK ABSOLUTE ALPHA	001477118	GB0007547838	ROYAL BANK OF SCOTLAORD	GBP	25.00GBP	13,633,958	0183 EQUITY
UK ABSOLUTE ALPHA	001535368	GB0061FH8J72	SEVERN TRENT PLC ORD	GBP	97.89GBP	14,226,608	0183 EQUITY
UK ABSOLUTE ALPHA	002484944	GB0009895292	ASTRAZENECA PLC ORD	USD	0.25GBP	10,574,978	0183 EQUITY
UK ABSOLUTE ALPHA	003481314	GB00628Q1186	MAN GROUP PLC ORD	USD	0.03GBP	3,863,050	0183 EQUITY
UK ABSOLUTE ALPHA	004877686	GB0061L56624	ENTERPRISE INVS PLC ORD	GBP	2.50GBP	17,780,24	0183 EQUITY
UK ABSOLUTE ALPHA	005068088	GB0004544929	IMPERIAL TOBACCO GROORD	GBP	10.00GBF	35,908,217	0183 EQUITY
UK ABSOLUTE ALPHA	007034283	GB00604M0071	SIBIR ENERGY PLC ORD	GBP	10.00GBP	15,531,567	0183 EQUITY
UK ABSOLUTE ALPHA	021026364	GB0031411001	XSTRATA P.C ORD	USD	0.50GBP	12,508,116	0183 EQUITY
UK ABSOLUTE ALPHA	021936935	GB0031698896	WILLIAM HILL PLC ORD	GBP	10.00GBP	17,142,365	0183 EQUITY
UK ABSOLUTE ALPHA	1G5342768	GB00609L5H88	INMARSAT PLC ORD	EUR	0.00GBP	14,494,550	0183 EQUITY
UK ABSOLUTE ALPHA	1G5875708	GB0061Z8K184	MONEY SUPERMARKET COMORD	GBP	0.000	4,726,236	0183 EQUITY
SABREMSS EQUITY	000927897	GB0001803666	CATTLES PLC ORD	GBP	10.00GBP	4,765	0183 EQUITY
SABREMSS EQUITY	000928679	GB0001882637	CHARTER PLC ORD	GBP	2.00GBP	8,272	0183 EQUITY
SABREMSS EQUITY	000938233	GB0002303468	ARRIVA PLC ORD	GBP	5.00GBP	14,179	0183 EQUITY
SABREMSS EQUITY	000941740	GB0060F99717	DAVIS SERVICE GROUP ORD	GBP	30.00GBP	14,402	0183 EQUITY
SABREMSS EQUITY	000987638	GB00607V4P80	COCKSON GROUP PLC ORD	GBP	10.00GBP	25,856	0183 EQUITY
SABREMSS EQUITY	000989550	GB0009603987	LEGAL & GENERAL GROORD	GBP	2.50GBP	2,324	0183 EQUITY
SABREMSS EQUITY	001031020	GB0007098541	PRUDENTIAL PLC ORD	GBP	5.00GBP	21,591	0183 EQUITY
SABREMSS EQUITY	001050830	GB00619DVX61	INVENSYS PLC ORD	GBP	10.00GBP	6,524	0183 EQUITY
SABREMSS EQUITY	001057363	GB0004082847	STANDARD CHARTERED PORD	USD	0.50GBF	9,282	0183 EQUITY
SABREMSS EQUITY	001109560	CH0012138605	ADECCO SA SHR	CHF	1.00CHF	8,900	0183 EQUITY
SABREMSS EQUITY	001122548	CH0012410517	BALOISE HOLDING AG SHR	CHF	0.10CHF	4,249	0183 EQUITY
SABREMSS EQUITY	001241801	IT0000072725	PIRELLI & C SPA SHR	EUR	0.28EUR	18,732	0183 EQUITY
SABREMSS EQUITY	001252617	IT0001463071	FONDIARIA-SAI SPA SHR	EUR	1.00EUR	5,943	0183 EQUITY
SABREMSS EQUITY	001265323	DE0007297004	SUEDZUCKER AG SHR	0.00EUR		17,431	0183 EQUITY
SABREMSS EQUITY	001464189	DK0060102614	NOVO NORDISK A/S SHR	DKK	1.00DKK	22,910	0183 EQUITY
SABREMSS EQUITY	001538345	BE0003884047	UMICORE SHR	EUR	0.00EUR	9,315	0183 EQUITY
SABREMSS EQUITY	001696188	GB0007981128	SSL INTERNATIONAL PLORD	GBP	10.00GBP	11,778	0183 EQUITY
SABREMSS EQUITY	001746304	SE0000101032	ATLAS COPCO AB SHR	SEK	0.00SEK	10,969	0183 EQUITY
SABREMSS EQUITY	001831723	AT0000743059	OMV AG SHR	EUR	0.00EUR	15,278	0183 EQUITY
SABREMSS EQUITY	001975416	DK0010181759	CARLSBERG A/S SHR	DKK	20.00DKK	15,025	0183 EQUITY
SABREMSS EQUITY	002091296	GB0005576813	GALIFORM PLC ORD	GBP	10.00GBP	12,287	0183 EQUITY
SABREMSS EQUITY	002173334	GB0007360158	GAME GROUP PLC ORD	GBP	5.00GBP	5,171	0183 EQUITY
SABREMSS EQUITY	002179240	GB0004293451	REXAM PLC ORD	GBP	84.28GBP	11,284	0183 EQUITY
SABREMSS EQUITY	002336150	FR0000031122	AIR FRANCE-KLM SHR	EUR	5.00EUR	13,228	0183 EQUITY
SABREMSS EQUITY	002484087	GB0007506958	ROTORK PLC ORD	GBP	5.00GBP	8,486	0183 EQUITY
SABREMSS EQUITY	002768166	NL0006033250	KONINKLUKE AHOLD NVSHR	EUR	0.30EUR	2,419	0183 EQUITY
SABREMSS EQUITY	003235413	GB0061YMW409	3I GROUP PLC ORD	GBP	73.86GBP	6,492	0183 EQUITY
SABREMSS EQUITY	003481314	GB00628Q1186	MAN GROUP PLC ORD	USD	0.03GBP	7,378	0183 EQUITY
SABREMSS EQUITY	004003786	CH003504856	KUONI REISEN HOLDINGSHR	CHF	1.00CHF	10,960	0183 EQUITY
SABREMSS EQUITY	004568614	DE0005003404	ADIDAS AG SHR	0.00EUR		15,517	0183 EQUITY
SABREMSS EQUITY	005232384	CH0012006267	NOVARTIS AG SHR	CHF	0.50CHF	18,973	0183 EQUITY
SABREMSS EQUITY	005812649	GB0000608009	ATKINS VVS PLC ORD	GBP	0.50GBP	14,948	0183 EQUITY
SABREMSS EQUITY	007130875	FR0000133308	FRANCE TELECOM SA SHR	EUR	4.00EUR	16,364	0183 EQUITY
SABREMSS EQUITY	007796642	GB0001478998	AGGREKO PLC ORD	GBP	20.00GBP	9,497	0183 EQUITY
SABREMSS EQUITY	008993560	DK0010268606	VESTAS WIND SYSTEMS SHR	DKK	1.00DKK	7,768	0183 EQUITY
SABREMSS EQUITY	009395659	FR0010220475	ALSTOM SA SHR	EUR	7.00EUR	9,289	0183 EQUITY
SABREMSS EQUITY	010000967	BE0003735496	MOBISTAR SA SHR	0.00EUR		29,044	0183 EQUITY
SABREMSS EQUITY	011585577	CH0012221716	ABB LTD SHR	CHF	2.02CHF	1,721	0183 EQUITY
SABREMSS EQUITY	012914768	IT0001347308	BUZZI UNICEM SPA SHR	EUR	0.60EUR	16,266	0183 EQUITY
SABREMSS EQUITY	013151154	IT0003128367	ENEL SPA SHR	EUR	1.00EUR	24,907	0183 EQUITY
SABREMSS EQUITY	013426022	BE0003780948	BEHAERT SA SHR	BEF	0.00EUR	13,001	0183 EQUITY
SABREMSS EQUITY	014846028	CH0010570767	LIJNDT & SPRUENGLI AGSHR	CHF	10.00CHF	19,498	0183 EQUITY
SABREMSS EQUITY	020548012	CH0011075394	ZURICH FINANCIAL SERSHR	CHF	0.10CHF	12,253	0183 EQUITY
SABREMSS EQUITY	021936935	GB0031698896	WILLIAM HILL PLC ORD	GBP	10.00GBP	12,015	0183 EQUITY
SABREMSS EQUITY	055306023	DE0006937733	PORSCHE AUTOMOBIL HO PFD	0.00EUR		3,961	0183 PREFERRED
SABREMSS EQUITY	056087786	CH0011037469	SYNGENTA AG SHR	CHF	0.10CHF	3,420	0183 EQUITY
SABREMSS EQUITY	060474455	DE0005552004	DEUTSCHE POST AG SHR	0.00DEM		9,250	0183 EQUITY
SABREMSS EQUITY	1CH1759024	CH0077527242	PETROLIUS HOLDINGSHR	CHF	8.18CHF	16,550	0183 EQUITY
SABREMSS EQUITY	1DE413084	DE000A0F8M05	PRAKTIKER BAU-UND HSHR	0.00EUR		9,463	0183 EQUITY
SABREMSS EQUITY	1DE533940	DE000WCH8881	WACKER CHEMIE AG SHR	NPV	EUR	20,000	0183 EQUITY
SABREMSS EQUITY	1DE640629	DE000KCO1000	KLOECKNER & CO SE SHR	NPV	EUR	11,383	0183 EQUITY
SABREMSS EQUITY	1FR786449	FR0010411983	SCOR SE SHR	EUR	7.87EUR	13,891	0183 EQUITY
SABREMSS EQUITY	1G5807738	GB0031718086	YELL GROUP PLC ORD	GBP	1.00GBP	12,598	0183 EQUITY
SABREMSS EQUITY	1G5828015	GB0006809776	IG GROUP HOLDINGS PLORD	NPV	GBP	12,546	0183 EQUITY
SABREMSS EQUITY	1G5842768	GB00609L5H88	INMARSAT PLC ORD	EUR	0.00GBP	8,451	0183 EQUITY
SABREMSS EQUITY	1G5838159	GB0060H2K534	PETROFAC LTD ORD	USD	0.02GBP	29,074	0183 EQUITY
SABREMSS EQUITY	1G5704645	GB006132NW22	ASHMORE GROUP PLC ORD	GBP	0.01GBP	1,352	0183 EQUITY
SABREMSS EQUITY	1G5774598	GB0061H0D251	TULLETT PREBON PLC ORD	GBP	0.00GBP	3,541	0183 EQUITY
SABREMSS EQUITY	1N01151954	N00010208051	YARA INTERNATIONAL ASHR	NOK	1.70NOK	22,955	0183 EQUITY
SABREMSS EQUITY	202597215	DE0008032004	COMMERCEBANK AG SHR	EUR	0.00EUR	8,465	0183 EQUITY
SABREMSS EQUITY	586254521	SE0000718017	ENIRO AB SHR	SEK	0.00SEK	15,537	0183 EQUITY
SABREMSS EQUITY	899557015	NL0000009827	KONINKLUKE DSM NV SHR	EUR	1.50EUR	17,997	0183 EQUITY
SABREMSS EQUITY	899576921	DE0005937007	MAN AG SHR	0.00EUR		15,614	0183 EQUITY
SABREMSS EQUITY	899768908	CH0021783391	PARGESA HOLDING SA SHR	CHF	20.00CHF	15,597	0183 EQUITY
SABREMSS EQUITY	999062610	DE0005151005	BASF SE SHR	EUR	0.00EUR	15,109	0183 EQUITY
SABREMSS EQUITY	999921017	FR0000120503	BOUYGUES SHR	EUR	1.00EUR	9,475	0183 EQUITY
LYXOR/SABRE STYLE	000927897	GB0001803666	CATTLES PLC ORD	GBP	10.00GBP	212,628	0183 EQUITY
LYXOR/SABRE STYLE	000928679	GB0001882637	CHARTER PLC ORD	GBP	2.00GBP	369,305	0183 EQUITY
LYXOR/SABRE STYLE	000938233	GB0002303468	ARRIVA PLC ORD	GBP	5.00GBP	632,664	0183 EQUITY
LYXOR/SABRE STYLE	000941740	GB0060F99717	DAVIS SERVICE GROUP ORD	GBP	30.00GBP	642,829	0183 EQUITY
LYXOR/SABRE STYLE	000987638	GB00607V4P80	COCKSON GROUP PLC ORD	GBP	10.00GBP	1,153,988	0183 EQUITY
LYXOR/SABRE STYLE	000989550	GB0009603987	LEGAL & GENERAL GROORD	GBP	2.50GBP	103,701	0183 EQUITY
LYXOR/SABRE STYLE	001031020	GB0007098541	PRUDENTIAL PLC ORD	GBP	5.00GBP	963,723	0183 EQUITY
LYXOR/SABRE STYLE	001050830	GB00619DVX61	INVENSYS PLC ORD	GBP	10.00GBP	291,155	0183 EQUITY
LYXOR/SABRE STYLE	001057363	GB0004082847	STANDARD CHARTERED PORD	USD	0.50GBF	414,376	0183 EQUITY
LYXOR/SABRE STYLE	001109560	CH0012138605	ADECCO SA SHR	CHF	1.00CHF	396,937	0183 EQUITY
LYXOR/SABRE STYLE	001122548	CH0012410517	BALOISE HOLDING AG SHR	CHF	0.10CHF	190,254	0183 EQUITY
LYXOR/SABRE STYLE	001241801	IT0000072725	PIRELLI & C SPA SHR	EUR	0.28EUR	855,983	0183 EQUITY
LYXOR/SABRE STYLE	001252617	IT0001463071	FONDIARIA-SAI SPA SHR	EUR	1.00EUR	264,999	0183 EQUITY
LYXOR/SABRE STYLE	001265323	DE0007297004	SUEDZUCKER AG SHR	0.00EUR		777,766	0183 EQUITY
LYXOR/SABRE STYLE	001464189	DK0060102614	NOVO NORDISK A/S SHR	DKK	1.00DKK	1,021,698	0183 EQUITY
LYXOR/SABRE STYLE	001538345	BE0003884047	UMICORE SHR	EUR	0.00EUR	415,789	0183 EQUITY
LYXOR/SABRE STYLE	001696188	GB0007981128	SSL INTERNATIONAL PLORD	GBP	10.00GBP	525,744	0183 EQUITY
LYXOR/SABRE STYLE	001746304	SE0000101032	ATLAS COPCO AB SHR	SEK	0.00SEK	459,538	0183 EQUITY
LYXOR/SABRE STYLE	001831723	AT0000743059	OMV AG SHR	EUR	0.00EUR	681,245	0183 EQUITY
LYXOR/SABRE STYLE	001975416	DK0010181759	CARLSBERG A/S SHR	DKK	20.00DKK	670,423	0183 EQUITY
LYXOR/SABRE STYLE	002091296	GB0005576813	GALIFORM PLC ORD	GBP	10.00GBP	548,368	0183 EQUITY
LYXOR/SABRE STYLE	002173334	GB0007360158	GAME GROUP PLC ORD	GBP	5.00GBP	230,762	0183 EQUITY
LYXOR/SABRE STYLE	002179240	GB0004293451	REXAM PLC ORD	GBP	84.28GBP	503,500	0183 EQUITY
LYXOR/SABRE STYLE	002336150	FR0000031122	AIR FRANCE-KLM SHR	EUR	5.00EUR	590,159	0183 EQUITY
LYXOR/SABRE STYLE	002484087	GB0007506958	ROTORK PLC ORD	GBP	5.00GBP	378,949	0183 EQUITY
LYXOR/SABRE STYLE	002768166	NL0006033250	KONINKLUKE AHOLD NVSHR	EUR	0.30EUR	108,015	0183 EQUITY
LYXOR/SABRE STYLE	003235413	GB0061YMW409	3I GROUP PLC ORD	GBP	73.86GBP	289,781	0183 EQUITY
LYXOR/SABRE STYLE	003481314	GB00628Q1186	MAN GROUP PLC ORD	USD	0.03GBP	329,170	0183 EQUITY
LYXOR/SABRE STYLE	004003786	CH003504856	KUONI REISEN HOLDINGSHR	CHF	1.00CHF	481,327	0183 EQUITY

LYXOR/SABRE STYLE	004586814	DE0005003404	ADIDAS AG	SHR	0.00EUR	603,139	0183 EQUITY
LYXOR/SABRE STYLE	005232384	CH0012005267	NOVARTIS AG	SHR	CHF 0.50CHF	846,818	0183 EQUITY
LYXOR/SABRE STYLE	005612649	GB0003603099	ATKINS WS PLC	ORD	GBP 0.50GBP	687,075	0183 EQUITY
LYXOR/SABRE STYLE	007130075	FR0000133308	FRANCE TELECOM SA	SHR	EUR 4.00EUR	729,870	0183 EQUITY
LYXOR/SABRE STYLE	007796042	GB0001478998	AGGREGO PLC	ORD	GBP 20.00GBP	423,864	0183 EQUITY
LYXOR/SABRE STYLE	008993560	DK0010268606	VESTAS WIND SYSTEMS	SHR	DKK 1.00DKK	347,712	0183 EQUITY
LYXOR/SABRE STYLE	009385659	FR0010220475	ALSTOM SA	SHR	EUR 7.00EUR	414,543	0183 EQUITY
LYXOR/SABRE STYLE	010090097	BE0003735496	MOBISTAR SA	SHR	0.00EUR	1,297,143	0183 EQUITY
LYXOR/SABRE STYLE	011595577	CH0002217166	ABB LTD	SHR	CHF 2.02CHF	76,778	0183 EQUITY
LYXOR/SABRE STYLE	012914789	IT0001134738	BUZZI UNICEM SPA	SHR	EUR 0.60EUR	725,128	0183 EQUITY
LYXOR/SABRE STYLE	013151154	IT0003128367	ENEL SPA	SHR	EUR 1.00EUR	1,111,467	0183 EQUITY
LYXOR/SABRE STYLE	013429022	BE0003780948	BEKAERT SA	SHR	BEF 0.00EUR	581,087	0183 EQUITY
LYXOR/SABRE STYLE	014846028	CH0010507067	LINDT & SPRUENGLI AG	SHR	CHF 10.00CHF	862,878	0183 EQUITY
LYXOR/SABRE STYLE	020548012	CH0011075394	ZURICH FINANCIAL SER	SHR	CHF 0.10CHF	549,812	0183 EQUITY
LYXOR/SABRE STYLE	021938835	GB0031698896	WILLIAM HILL PLC	ORD	GBP 10.00GBP	536,132	0183 EQUITY
LYXOR/SABRE STYLE	055306023	DE0006937733	PORSCHE AUTOMOBIL HO	PFD	0.00EUR	177,032	0183 PREFERRED
LYXOR/SABRE STYLE	056007786	CH0011037489	SYNGENTA AG	SHR	CHF 0.10CHF	152,330	0183 EQUITY
LYXOR/SABRE STYLE	080474455	DE0005552004	DEUTSCHE POST AG	SHR	0.00DEM	412,704	0183 EQUITY
LYXOR/SABRE STYLE	1CH1758024	CH0027752242	PETROPLUS HOLDINGS	ASHR	CHF 8.18CHF	738,337	0183 EQUITY
LYXOR/SABRE STYLE	1DE413084	DE00040F6M05	FRAKTIKER BAU- UND	HSHR	0.00EUR	422,371	0183 EQUITY
LYXOR/SABRE STYLE	1DE533840	DE0000ACH6881	WACKER CHEMIE AG	SHR	NPV EUR	892,098	0183 EQUITY
LYXOR/SABRE STYLE	1DE640629	DE000KC01000	KLOECKNER & CO SE	SHR	NPV EUR	506,256	0183 EQUITY
LYXOR/SABRE STYLE	1FR786449	FR0010411983	SCOR SE	SHR	EUR 7.87EUR	619,577	0183 EQUITY
LYXOR/SABRE STYLE	1GB087736	GB0031718066	YELL GROUP PLC	ORD	GBP 1.00GBP	561,708	0183 EQUITY
LYXOR/SABRE STYLE	1GB326019	GB00B0606F875	IG GROUP HOLDINGS	PLORD	NPV GBP	559,888	0183 EQUITY
LYXOR/SABRE STYLE	1GB342768	GB00B09L5H89	INMARSA PLC	ORD	EUR 0.00GBP	377,124	0183 EQUITY
LYXOR/SABRE STYLE	1GB388159	GB0008193534	RETROFAC LTD	ORD	USD 0.02GBP	1,297,423	0183 EQUITY
LYXOR/SABRE STYLE	1GB704645	GB00B132NW22	ASHMORE GROUP PLC	ORD	GBP 0.01GBP	80,333	0183 EQUITY
LYXOR/SABRE STYLE	1GB774598	GB00B1H0D251	TULLETT PREBON PLC	ORD	GBP 0.00GBP	158,044	0183 EQUITY
LYXOR/SABRE STYLE	1N0151954	NO0010208051	YARA INTERNATIONAL	ASHR	NOK 1.70NOK	1,022,989	0183 EQUITY
LYXOR/SABRE STYLE	202597215	DE0008032004	COMMERZBANK AG	SHR	EUR 0.00EUR	377,517	0183 EQUITY
LYXOR/SABRE STYLE	586245621	SE0000718017	ENIRO AB	SHR	SEK 0.00SEK	693,421	0183 EQUITY
LYXOR/SABRE STYLE	989557015	NO0000000000	KONINKLUKE DSM NV	SHR	EUR 1.50EUR	803,325	0183 EQUITY
LYXOR/SABRE STYLE	989576921	DE0005937007	MAN AG	SHR	0.00EUR	697,435	0183 EQUITY
LYXOR/SABRE STYLE	989786908	CH0021783391	PARGESA HOLDING SA	SHR	CHF 20.00CHF	696,657	0183 EQUITY
LYXOR/SABRE STYLE	999082910	DE0005151005	BASF SE	SHR	EUR 0.00EUR	673,620	0183 EQUITY
LYXOR/SABRE STYLE	999921017	FR0000120503	BOUYGUES	SHR	EUR 1.00EUR	423,375	0183 EQUITY
SAC GBP VWAP	010171695	GB0008039941	TRINITY MIRROR PLC	ORD	GBP 10.00GBP	33,748	0183 EQUITY
SAC GBP VWAP	003235413	GB00B1Y1Y109	3I GROUP PLC	ORD	GBP 73.86GBP	217,841	0183 EQUITY
SAC GBP VWAP	004677886	GB00B1L8B624	ENTERPRISE INNS PLC	ORD	GBP 2.50GBP	312,305	0183 EQUITY
SAC GBP VWAP	005860088	GB0004544929	IMPERIAL T2BACCO GRO	ORD	GBP 10.00GBP	1,152,477	0183 EQUITY
SAC GBP LMX	000911560	GB0002875804	BRITISH AMERICAN TOB	ORD	GBP 25.00GBP	334,054	0183 EQUITY
SAC GBP LMX	000924852	GB00B1RZDL64	CAIRN ENERGY PLC	ORD	GBP 6.15GBP	283,859	0183 EQUITY
SAC GBP LMX	000927897	GB0001803686	CATTLES PLC	ORD	GBP 10.00GBP	77,687	0183 EQUITY
SAC GBP LMX	000941740	GB0008799717	DAVIS SERVICE GROUP	ORD	GBP 30.00GBP	405,067	0183 EQUITY
SAC GBP LMX	000963437	GB0004764071	JOHNSON MATTHEY PLC	ORD	GBP 100.00GBP	305,009	0183 EQUITY
SAC GBP LMX	000987636	GB00B07V4P80	COOKSON GROUP PLC	ORD	GBP 10.00GBP	563,108	0183 EQUITY
SAC GBP LMX	010140211	GB0007594764	RPS GROUP PLC	ORD	GBP 3.00GBP	540,325	0183 EQUITY
SAC GBP LMX	010157363	GB0004082847	STANDARD CHARTERED	PORD	USD 0.50GBP	538,427	0183 EQUITY
SAC GBP LMX	010171695	GB0008039941	TRINITY MIRROR PLC	ORD	GBP 10.00GBP	26,549	0183 EQUITY
SAC GBP LMX	010477116	GB0007547838	ROYAL BANK OF SCOTLA	ORD	GBP 25.00GBP	447,873	0183 EQUITY
SAC GBP LMX	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP 5.00GBP	35,224	0183 EQUITY
SAC GBP LMX	002179240	GB0004250451	REXAM PLC	ORD	GBP 64.28GBP	1,101,672	0183 EQUITY
SAC GBP LMX	002468494	GB000895282	ASTRAZENECA PLC	ORD	USD 0.25GBP	562,498	0183 EQUITY
SAC GBP LMX	005812649	GB0000608009	ATKINS WS PLC	ORD	GBP 0.50GBP	222,968	0183 EQUITY
SAC GBP LMX	006632145	GB0008762899	BG GROUP PLC	ORD	GBP 10.00GBP	457,796	0183 EQUITY
SAC GBP LMX	007796042	GB0001478998	AGGREGO PLC	ORD	GBP 20.00GBP	225,539	0183 EQUITY
SAC GBP LMX	1GB326019	GB00B0606F875	IG GROUP HOLDINGS	PLORD	NPV GBP	110,324	0183 EQUITY
SAC GBP LMX	999563919	GB0006776081	PEARSON PLC	ORD	GBP 25.00GBP	525,842	0183 EQUITY
PHZ LPS "RADING	000911560	GB0002875804	BRITISH AMERICAN TOB	ORD	GBP 25.00GBP	173,851	0183 EQUITY
PHZ LPS "RADING	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP 50.00GBP	145,883	0183 EQUITY
PHZ LPS "RADING	000924852	GB00B1RZDL64	CAIRN ENERGY PLC	ORD	GBP 6.15GBP	50,811	0183 EQUITY
PHZ LPS "RADING	000938233	GB0002303468	ARRIVA PLC	ORD	GBP 5.00GBP	82,830	0183 EQUITY
PHZ LPS "RADING	000941740	GB00B0F99717	DAVIS SERVICE GROUP	ORD	GBP 30.00GBP	673,035	0183 EQUITY
PHZ LPS "RADING	000987636	GB00B07V4P80	COOKSON GROUP PLC	ORD	GBP 10.00GBP	217,736	0183 EQUITY
PHZ LPS "RADING	000988550	GB0005603997	LEGAL & GENERAL GROU	ORD	GBP 2.50GBP	63,397	0183 EQUITY
PHZ LPS "RADING	0101031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP 5.00GBP	175,881	0183 EQUITY
PHZ LPS "RADING	010150330	GB00B19D5V61	INVENSYS PLC	ORD	GBP 10.00GBP	97,165	0183 EQUITY
PHZ LPS "RADING	010174532	GB0001240524	TULLOCH OIL PLC	ORD	GBP 10.00GBP	87,131	0183 EQUITY
PHZ LPS "RADING	010175829	JE00B2R84W06	UNITED BUSINESS MEDI	ORD	GBP 10.00GBP	467,022	0183 EQUITY
PHZ LPS "RADING	01082742	GB00B0J8N107	WPP GROUP PLC	ORD	GBP 10.00GBP	14,553	0183 EQUITY
PHZ LPS "RADING	010121597	DE0006483001	LINDE AG	SHR	EUR 0.00EUR	987,212	0183 EQUITY
PHZ LPS "RADING	012607111	FR0000051732	ATOS ORIGIN SA	SHR	EUR 1.00EUR	415,821	0183 EQUITY
PHZ LPS "RADING	012717763	FR0000050490	SOCIETE TELEVISION	FSHR	EUR 0.20EUR	4,738	0183 EQUITY
PHZ LPS "RADING	015353368	GB00B1FH8J72	SEVERN TRENT PLC	ORD	GBP 97.89GBP	325,259	0183 EQUITY
PHZ LPS "RADING	002179240	GB0004250451	REXAM PLC	ORD	GBP 64.28GBP	47,318	0183 EQUITY
PHZ LPS "RADING	002490514	GB0007190720	UK COAL PLC	ORD	GBP 1.00GBP	972	0183 EQUITY
PHZ LPS "RADING	002768166	NL0006033250	KONINKLUKE AHOLD NV	SHR	EUR 0.30EUR	113,009	0183 EQUITY
PHZ LPS "RADING	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD 0.03GBP	86,488	0183 EQUITY
PHZ LPS "RADING	004677886	GB00B1L8B624	ENTERPRISE INNS PLC	ORD	GBP 2.50GBP	47,882	0183 EQUITY
PHZ LPS "RADING	005389119	GB0005622542	MILLENNIUM & COPTHO	ORD	GBP 30.00GBP	174,830	0183 EQUITY
PHZ LPS "RADING	005748825	DE0007257503	METRO AG	SHR	0.00EUR	875,537	0183 EQUITY
PHZ LPS "RADING	005860088	GB0004544929	IMPERIAL T2BACCO GRO	ORD	GBP 10.00GBP	636,414	0183 EQUITY
PHZ LPS "RADING	006632145	GB0008762899	BG GROUP PLC	ORD	GBP 10.00GBP	166,790	0183 EQUITY
PHZ LPS "RADING	007130075	FR0000133308	FRANCE TELECOM SA	SHR	EUR 4.00EUR	504,691	0183 EQUITY
PHZ LPS "RADING	007796042	GB0001478998	AGGREGO PLC	ORD	GBP 20.00GBP	139,712	0183 EQUITY
PHZ LPS "RADING	008597216	DE0003032004	COMMERZBANK AG	SHR	EUR 0.00EUR	71,823	0183 EQUITY
PHZ LPS "RADING	089870207	DE0007037129	RWE AG	SHR	0.00EUR	123,794	0183 EQUITY
PHZ LPS "RADING	999082910	DE0005151005	BASF SE	SHR	EUR 0.00EUR	917,332	0183 EQUITY
PHZ LPS "RADING	999921017	FR0000120503	BOUYGUES	SHR	EUR 1.00EUR	216,775	0183 EQUITY
TUDOR G3P SYS LMX	000988550	GB0005603997	LEGAL & GENERAL GROU	ORD	GBP 2.50GBP	12,536	0183 EQUITY
TUDOR G3P SYS LMX	010171695	GB0008039941	TRINITY MIRROR PLC	ORD	GBP 10.00GBP	133	0183 EQUITY
TUDOR G3P SYS LMX	003235413	GB00B1Y1Y109	3I GROUP PLC	ORD	GBP 73.86GBP	49,078	0183 EQUITY
TUDOR G3P SYS LMX	019031509	GB0030913577	BT GROUP PLC	ORD	GBP 5.00GBP	11,678	0183 EQUITY
SACMULTIQUANT LPS	000911560	GB0002875804	BRITISH AMERICAN TOB	ORD	GBP 25.00GBP	2,083,766	0183 EQUITY
SACMULTIQUANT LPS	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP 50.00GBP	907,560	0183 EQUITY
SACMULTIQUANT LPS	000927897	GB0001803686	CATTLES PLC	ORD	GBP 10.00GBP	313,464	0183 EQUITY
SACMULTIQUANT LPS	000928879	GB0001882637	CHARTER PLC	ORD	GBP 2.00GBP	802,425	0183 EQUITY
SACMULTIQUANT LPS	000938233	GB0002303468	ARRIVA PLC	ORD	GBP 5.00GBP	17,850	0183 EQUITY
SACMULTIQUANT LPS	000941740	GB00B0F99717	DAVIS SERVICE GROUP	ORD	GBP 30.00GBP	427,327	0183 EQUITY
SACMULTIQUANT LPS	000983437	GB0004764071	JOHNSON MATTHEY PLC	ORD	GBP 100.00GBP	976,340	0183 EQUITY
SACMULTIQUANT LPS	000987636	GB00B07V4P80	COOKSON GROUP PLC	ORD	GBP 10.00GBP	1,839,369	0183 EQUITY
SACMULTIQUANT LPS	000988550	GB0005603997	LEGAL & GENERAL GROU	ORD	GBP 2.50GBP	190,787	0183 EQUITY
SACMULTIQUANT LPS	010100143	GB0005758098	MEDGITT PLC	ORD	GBP 5.00GBP	58,759	0183 EQUITY
SACMULTIQUANT LPS	0101031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP 5.00GBP	5,854,857	0183 EQUITY
SACMULTIQUANT LPS	010140211	GB0007594764	RPS GROUP PLC	ORD	GBP 3.00GBP	185,999	0183 EQUITY
SACMULTIQUANT LPS	010157363	GB0004082847	STANDARD CHARTERED	PORD	USD 0.50GBP	2,241,149	0183 EQUITY
SACMULTIQUANT LPS	010175829	JE00B2R84W06	UNITED BUSINESS MEDI	ORD	GBP 10.00GBP	1,406,869	0183 EQUITY
SACMULTIQUANT LPS	01082742	GB00B0J8N107	WPP GROUP PLC	ORD	GBP 10.00GBP	6,303,447	0183 EQUITY
SACMULTIQUANT LPS	011428952	GB0008043189	VIM MORRISON SUPERMA	ORD	GBP 10.00GBP	4,000,038	0183 EQUITY
SACMULTIQUANT LPS	010433705	GB0008025412	SIG PLC	ORD	GBP 10.00GBP	1,859,784	0183 EQUITY
SACMULTIQUANT LPS	010477116	GB0007547838	ROYAL BANK OF SCOTLA	ORD	GBP 25.00GBP	3,594,628	0183 EQUITY
SACMULTIQUANT LPS	010535368	GB00B1FH8J72	SEVERN TRENT PLC	ORD	GBP 97.89GBP	331,622	0183 EQUITY
SACMULTIQUANT LPS	010658198	GB0007981128	SSL INTERNATIONAL	PLORD	GBP 10.00GBP	453,439	0183 EQUITY
SACMULTIQUANT LPS	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP 5.00GBP	266,106	0183 EQUITY
SACMULTIQUANT LPS	002179240	GB0004250451	REXAM PLC	ORD	GBP 64.28GBP	412,909	0183 EQUITY
SACMULTIQUANT LPS	002468494	GB000895282	ASTRAZENECA PLC	ORD	USD 0.25GBP	3,618,874	0183 EQUITY
SACMULTIQUANT LPS	002484087	GB0007509658	TORORK PLC	ORD	GBP 5.00GBP	1,135,992	0183 EQUITY
SACMULTIQUANT LPS	004677886	GB00B1L8B624	ENTERPRISE INNS PLC	ORD	GBP 2.50GBP	386,547	0183 EQUITY
SACMULTIQUANT LPS	005389119	GB0005622542	MILLENNIUM & COPTHO	ORD	GBP 30.00GBP	415,252	0183 EQUITY
SACMULTIQUANT LPS	005413752	GB00B01FLG62	G4S PLC	ORD	GBP 25.00GBP	12,300	0183 EQUITY
SACMULTIQUANT LPS	005812649	GB0000608009	ATKINS WS PLC	ORD	GBP 0.50GBP	2,242,582	0183 EQUITY
SACMULTIQUANT LPS	006632145	GB0008762899	BG GROUP PLC	ORD	GBP 10.00GBP	2,757,351	0183 EQUITY
SACMULTIQUANT LPS	012099933	GB0007385546	CARILLION PLC	ORD	GBP 50.00GBP	2,901	0183 EQUITY
SACMULTIQUANT LPS	015889256	GB0033671222	REGUS GROUP PLC	ORD	GBP 5.00GBP	233,395	0183 EQUITY
SACMULTIQUANT LPS	019031509	GB0030913577	BT GROUP PLC	ORD	GBP 5.00GBP	688,144	0183 EQUITY
SACMULTIQUANT LPS	1GB087736	GB0					

SACMULTQUANT LPS	1GB326019	GB00B06QFB75	IG GROUP HOLDINGS PLORD	NPV	GBP	79.842	0183 EQUITY
SACMULTQUANT LPS	1GB388159	GB00B0H2K534	PETROFAC LTD	ORD	USD 0.02GBP	1,160.120	0183 EQUITY
SACMULTQUANT LPS	1GB465577	GB00B0WMW003	QINETIQ PLC	ORD	GBP 1.00GBP	42.248	0183 EQUITY
SACMULTQUANT LPS	1GB774598	GB00B1H0D251	TULLETT PREBON PLC	ORD	GBP 0.00GBP	92.874	0183 EQUITY
THYKE LPS GER	001211597	DE0006483001	LINDE AG	SHR	EUR 0.00EUR	309.903	0183 EQUITY
THYKE LPS GER	004586814	DE0005003404	ADIDAS AG	SHR	0.00EUR	461.319	0183 EQUITY
THYKE LPS GER	080474455	DE0005552004	DEUTSCHE POST AG	SHR	0.00DEM	440.387	0183 EQUITY
THYKE LPS GER	202597215	DE0008032004	COMMERZBANK AG	SHR	EUR 0.00EUR	1,274.850	0183 EQUITY
THYKE LPS GER	657401014	DE000810055	DEUTSCHE BOERSE AG	SHR	EUR 0.00EUR	604.402	0183 EQUITY
THYKE LPS GER	999082910	DE0005151005	BASF SE	SHR	EUR 0.00EUR	1,956.925	0183 EQUITY
MILLENNIUM SWISS T	001251875	CH0012255144	SWATCH GROUP AG/THE	SHR	NPV CHF	108.062	0183 EQUITY
PIONEER GLOBAL	000921098	GB0001290575	BRITISH AIRWAYS PLC	ORD	GBP 25.00GBP	681.890	0183 EQUITY
PIONEER GLOBAL	001082742	GB00B0JBN107	WPP GROUP PLC	ORD	GBP 10.00GBP	938.656	0183 EQUITY
PIONEER GLOBAL	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD 0.03GBP	769.004	0183 EQUITY
THYKE LPS SW	000906836	GB0000282623	AMEC PLC	ORD	GBP 50.00GBP	695.837	0183 EQUITY
THYKE LPS SW	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP 25.00GBP	588.826	0183 EQUITY
THYKE LPS SW	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP 50.00GBP	631.592	0183 EQUITY
THYKE LPS SW	000924522	GB0001625572	CABLE & WIRELESS PLC	ORD	GBP 25.00GBP	65.850	0183 EQUITY
THYKE LPS SW	000924852	GB00B1RZDL64	CAIRN ENERGY PLC	ORD	GBP 6.15GBP	777.774	0183 EQUITY
THYKE LPS SW	000963437	GB0004764071	JOHNSON MATTHEY PLC	ORD	GBP 100.00GBP	3.335	0183 EQUITY
THYKE LPS SW	000987636	GB00B07V4P80	COOKSON GROUP PLC	ORD	GBP 10.00GBP	988.096	0183 EQUITY
THYKE LPS SW	001031020	GB0007099541	PRUDENTIAL PLC	ORD	GBP 5.00GBP	559.418	0183 EQUITY
THYKE LPS SW	001050630	GB00B19DVX61	INVENSYS PLC	ORD	GBP 10.00GBP	143.973	0183 EQUITY
THYKE LPS SW	001057363	GB0004082847	STANDARD CHARTERED PORD		USD 0.50GBP	120.879	0183 EQUITY
THYKE LPS SW	001075629	JE00B2R84W06	UNITED BUSINESS MEDIORD		GBP 10.00GBP	1,269.695	0183 EQUITY
THYKE LPS SW	001428952	GB0008043169	WM MORRISON SUPERMARORD		GBP 10.00G	360.971	0183 EQUITY
THYKE LPS SW	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP 25.00GBP	1,251.208	0183 EQUITY
THYKE LPS SW	001535368	GB00B1FH8J72	SEVERN TRENT PLC	ORD	GBP 97.89GBP	86.653	0183 EQUITY
THYKE LPS SW	001656198	GB0007981128	SSL INTERNATIONAL PLORD		GBP 10.00GBP	11.415	0183 EQUITY
THYKE LPS SW	002173334	GB0007360158	GAME GROUP PLC	ORD	GBP 5.00GBP	432.686	0183 EQUITY
THYKE LPS SW	002179240	GB0004250451	REXAM PLC	ORD	GBP 64.28GBP	1,426.447	0183 EQUITY
THYKE LPS SW	002488494	GB0008695292	ASTRAZENECA PLC	ORD	USD 0.25GBP	1,025.998	0183 EQUITY
THYKE LPS SW	002494087	GB0007506958	ROTORK PLC	ORD	GBP 5.00GBP	237.014	0183 EQUITY
THYKE LPS SW	007796642	GB0001478998	AG GREKO PLC	ORD	GBP 20.00GBP	282.181	0183 EQUITY
THYKE LPS SW	012099933	GB0007365544	CARILLION PLC	ORD	GBP 50.00GBP	25.023	0183 EQUITY
THYKE LPS SW	021026364	GB0031411001	XSTRATA P.C	ORD	USD 0.50GBP	285.511	0183 EQUITY
THYKE LPS SW	1GB326019	GB00B06QFB75	IG GROUP HOLDINGS PLORD	NPV	GBP	168.020	0183 EQUITY
THYKE LPS SW	1GB342768	GB00B09L5H68	INMARSAT PLC	ORD	EUR 0.00GBP	840.561	0183 EQUITY
THYKE LPS SW	1GB388159	GB00B0H2K534	PETROFAC LTD	ORD	USD 0.02GBP	162.947	0183 EQUITY
THYKE LPS SW	1GB465577	GB00B0WMW003	QINETIQ PLC	ORD	GBP 1.00GBP	16.908	0183 EQUITY
THYKE LPS SW	1GB704645	GB00B132NW22	ASHMORE GROUP PLC	ORD	GBP 0.01GBP	12.818	0183 EQUITY
THYKE LPS SW	1GB774598	GB00B1H0D251	TULLETT PREBON PLC	ORD	GBP 0.00GBP	439.900	0183 EQUITY
THYKE LPS SW	999563919	GB0008776081	PEARSON PLC	ORD	GBP 25.00GBP	376.755	0183 EQUITY
PIONEER L/S MAIN	000921098	GB0001290575	BRITISH AIRWAYS PLC	ORD	GBP 25.00GBP	2,093.657	0183 EQUITY
PIONEER L/S MAIN	000924522	GB0001625572	CABLE & WIRELESS PLC	ORD	GBP 25.00GBP	2,495.249	0183 EQUITY
PIONEER L/S MAIN	001082742	GB00B0JBN107	WPP GROUP PLC	ORD	GBP 10.00GBP	4,585.496	0183 EQUITY
PIONEER L/S MAIN	002179240	GB0004250451	REXAM PLC	ORD	GBP 64.28GBP	2,414.730	0183 EQUITY
PIONEER L/S MAIN	003481314	GB00B28KQ186	MAN GROUP PLC	ORD	USD 0.03GBP	1,305.770	0183 EQUITY
PIONEER L/S MAIN	005413752	GB00B01FLG62	G4S PLC	ORD	GBP 25.00GBP	107.087	0183 EQUITY
PIONEER L/S MAIN	005986088	GB0004544929	IMPERIAL TOBACCO GROORD		GBP 10.00GBP	3,809.571	0183 EQUITY
PIONEER L/S MAIN	999563919	GB0008776081	PEARSON PLC	ORD	GBP 25.00GBP	1,486.589	0183 EQUITY
LPS IKOS	000911560	GB0002875804	BRITISH AMERICAN TOBORD		GBP 25.00GBP	2,077.299	0183 EQUITY
LPS IKOS	001057363	GB0004082847	STANDARD CHARTERED PORD		USD 0.50GBP	1,390.720	0183 EQUITY
LPS IKOS	005986088	GB0004544929	IMPERIAL TOBACCO GROORD		GBP 10.00GBP	2,404.912	0183 EQUITY
ML GBP TRD	000906836	GB0000282623	AMEC PLC	ORD	GBP 50.00GBP	2,815.973	0183 EQUITY
ML GBP TRD	000917740	GB0000961622	BALFOUR BEATTY PLC	ORD	GBP 50.00GBP	1,410.182	0183 EQUITY
ML GBP TRD	000922987	GB0001603686	CATTLES PLC	ORD	GBP 10.00GBP	293.301	0183 EQUITY
ML GBP TRD	000941740	GB00B0F99717	DAVIS SERVICE GROUP	ORD	GBP 30.00GBP	2,148.038	0183 EQUITY
ML GBP TRD	000987636	GB00B07V4P80	COOKSON GROUP PLC	ORD	GBP 10.00GBP	3,097.145	0183 EQUITY
ML GBP TRD	000988550	GB0005603997	LEGAL & GENERAL GROUORD		GBP 2.50GBP	111.305	0183 EQUITY
ML GBP TRD	001040211	GB0007594764	RPS GROUP PLC	ORD	GBP 3.00GBP	911.073	0183 EQUITY
ML GBP TRD	001050630	GB00B19DVX61	INVENSYS PLC	ORD	GBP 10.00GBP	227.595	0183 EQUITY
ML GBP TRD	001071695	GB0008039941	TRINITY MIRROR PLC	ORD	GBP 10.00GBP	46.892	0183 EQUITY
ML GBP TRD	001075629	JE00B2R84W06	UNITED BUSINESS MEDIORD		GBP 10.00GBP	887.374	0183 EQUITY
ML GBP TRD	001428952	GB0008043169	WM MORRISON SUPERMARORD		GBP 10.00G	1,355.318	0183 EQUITY
ML GBP TRD	001433705	GB0008025412	SIG PLC	ORD	GBP 10.00GBP	623.879	0183 EQUITY
ML GBP TRD	001477116	GB0007547838	ROYAL BANK OF SCOTLAORD		GBP 25.00GBP	200.275	0183 EQUITY
ML GBP TRD	001535368	GB00B1FH8J72	SEVERN TRENT PLC	ORD	GBP 97.89GBP	100.652	0183 EQUITY
ML GBP TRD	001656198	GB0007981128	SSL INTERNATIONAL PLORD		GBP 10.00GBP	983.946	0183 EQUITY
ML GBP TRD	002179240	GB0004250451	REXAM PLC	ORD	GBP 64.28GBP	2,005.991	0183 EQUITY
ML GBP TRD	002484087	GB0007506958	ROTORK PLC	ORD	GBP 5.00GBP	1,772.850	0183 EQUITY
ML GBP TRD	002490514	GB0007190720	UK COAL PLC	ORD	GBP 1.00GBP	3.593	0183 EQUITY
ML GBP TRD	003235413	GB00B1YV4409	3I GROUP PLC	ORD	GBP 73.86GBP	29.300	0183 EQUITY
ML GBP TRD	004677886	GB00B1L86624	ENTERPRISE INNS PLC	ORD	GBP 2.50GBP	155.117	0183 EQUITY
ML GBP TRD	005413752	GB00B01FLG62	G4S PLC	ORD	GBP 25.00GBP	29.257	0183 EQUITY
ML GBP TRD	005812649	GB0000698009	ATKINS WS PLC	ORD	GBP 0.50GBP	676.439	0183 EQUITY
ML GBP TRD	006470009	GB0004915632	KIER GROUP PLC	ORD	GBP 1.00GBP	31.467	0183 EQUITY
ML GBP TRD	007034283	GB00B04M0071	SIBIR ENERGY PLC	ORD	GBP 10.00GBP	679.960	0183 EQUITY
ML GBP TRD	007867773	GB0001528156	INTERSERVE PLC	ORD	GBP 10.00GBP	1,303.142	0183 EQUITY
ML GBP TRD	021026364	GB0031411001	XSTRATA P.C	ORD	USD 0.50GBP	602.874	0183 EQUITY
ML GBP TRD	1GB465577	GB00B0WMW003	QINETIQ PLC	ORD	GBP 1.00GBP	86.138	0183 EQUITY
ML GBP TRD	1GB704645	GB00B132NW22	ASHMORE GROUP PLC	ORD	GBP 0.01GBP	109.497	0183 EQUITY
ML GBP TRD	1GB975708	GB00B1ZBKY84	MONEYSUPERMARKET COMORD		GBP 0.00G	161.710	0183 EQUITY
ML GBP TRD	999563919	GB0008776081	PEARSON PLC	ORD	GBP 25.00GBP	618.086	0183 EQUITY
LPS US ETNS	003235413	GB00B1YV4409	3I GROUP PLC	ORD	GBP 73.86GBP	144.613	0183 EQUITY

Graph Data

Date	Repo 105/108 Total	
1 Mar	12.7	Wednesday
2 Mar	12.7	Thursday
3 Mar	11.7	Friday
6 Mar	9.6	Monday
7 Mar	7.0	Tuesday
8 Mar	7.5	Wednesday
9 Mar	7.1	Thursday
10 Mar	7.6	Friday
13 Mar	7.1	Monday
14 Mar	7.4	Tuesday
15 Mar	8.0	Wednesday
16 Mar	8.2	Thursday
17 Mar	8.2	Friday
20 Mar	8.7	Monday
21 Mar	9.7	Tuesday
22 Mar	9.8	Wednesday
23 Mar	9.8	Thursday
24 Mar	9.8	Friday
27 Mar	9.4	Monday
28 Mar	9.2	Tuesday
29 Mar	9.8	Wednesday
30 Mar	10.1	Thursday
31 Mar	13.0	Friday
3 Apr	12.0	Monday
4 Apr	11.8	Tuesday
5 Apr	11.5	Wednesday
6 Apr	11.5	Thursday
7 Apr	9.6	Friday
10 Apr	9.7	Monday
11 Apr	9.8	Tuesday
12 Apr	10.3	Wednesday
13 Apr	9.7	Thursday
14 Apr	9.7	Friday
17 Apr	9.7	Monday
18 Apr	9.7	Tuesday
19 Apr	10.5	Wednesday
20 Apr	8.7	Thursday
21 Apr	8.7	Friday
24 Apr	9.8	Monday
25 Apr	9.1	Tuesday
26 Apr	8.6	Wednesday
27 Apr	9.3	Thursday
28 Apr	12.1	Friday
1 May	13.3	Monday
2 May	13.3	Tuesday
3 May	11.5	Wednesday
4 May	11.5	Thursday
5 May	8.5	Friday
8 May	8.5	Monday
9 May	8.3	Tuesday
10 May	9.3	Wednesday
11 May	9.3	Thursday
12 May	9.3	Friday
15 May	9.4	Monday
16 May	7.9	Tuesday
17 May	7.9	Wednesday
18 May	7.9	Thursday
19 May	7.9	Friday
22 May	9.3	Monday
23 May	9.3	Tuesday
24 May	8.8	Wednesday
25 May	9.9	Thursday
26 May	9.9	Friday
29 May	9.7	Monday
30 May	13.5	Tuesday
31 May	21.0	Wednesday
1 Jun	19.5	Thursday
2 Jun	18.0	Friday
5 Jun	18.0	Monday
6 Jun	18.0	Tuesday
7 Jun	10.0	Wednesday
8 Jun	8.6	Thursday
9 Jun	8.7	Friday
12 Jun	8.8	Monday
13 Jun	8.7	Tuesday
14 Jun	9.0	Wednesday
15 Jun	9.6	Thursday
16 Jun	10.0	Friday
19 Jun	10.0	Monday
20 Jun	9.5	Tuesday
21 Jun	9.4	Wednesday
22 Jun	11.5	Thursday
23 Jun	11.4	Friday
26 Jun	11.7	Monday
27 Jun	11.4	Tuesday
28 Jun	12.1	Wednesday
29 Jun	14.8	Thursday
30 Jun	21.3	Friday
3 Jul	22.0	Monday
4 Jul	20.4	Tuesday
5 Jul	20.2	Wednesday
6 Jul	16.7	Thursday
7 Jul	12.4	Friday
10 Jul	12.8	Monday
11 Jul	13.7	Tuesday
12 Jul	14.0	Wednesday
13 Jul	15.2	Thursday
14 Jul	14.1	Friday
17 Jul	14.5	Monday
18 Jul	14.7	Tuesday

19 Jul	15.4	Wednesday
20 Jul	15.3	Thursday
21 Jul	15.6	Friday
24 Jul	15.6	Monday
25 Jul	16.0	Tuesday
26 Jul	14.9	Wednesday
27 Jul	17.4	Thursday
28 Jul	16.6	Friday
31 Jul	24.3	Monday
1 Aug	23.5	Tuesday
2 Aug	23.6	Wednesday
3 Aug	19.5	Thursday
4 Aug	18.5	Friday
7 Aug	12.8	Monday
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14 Aug	15.5	Monday
15 Aug	15.5	Tuesday
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17 Aug	15.2	Thursday
18 Aug	15.0	Friday
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22 Aug	13.9	Tuesday
23 Aug	14.4	Wednesday
24 Aug	14.5	Thursday
25 Aug	14.9	Friday
28 Aug	14.9	Monday
29 Aug	14.9	Tuesday
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31 Aug	27.2	Thursday
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13 Sep	13.5	Wednesday
14 Sep	14.3	Thursday
15 Sep	13.9	Friday
18 Sep	13.6	Monday
19 Sep	13.7	Tuesday
20 Sep	13.4	Wednesday
21 Sep	13.0	Thursday
22 Sep	13.0	Friday
25 Sep	13.4	Monday
26 Sep	12.9	Tuesday
27 Sep	12.8	Wednesday
28 Sep	14.3	Thursday
29 Sep	21.3	Friday
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3 Oct	21.4	Tuesday
4 Oct	21.0	Wednesday
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13 Oct	13.2	Friday
16 Oct	13.2	Monday
17 Oct	13.0	Tuesday
18 Oct	12.9	Wednesday
19 Oct	12.9	Thursday
20 Oct	12.8	Friday
23 Oct	12.9	Monday
24 Oct	13.0	Tuesday
25 Oct	13.3	Wednesday
26 Oct	13.5	Thursday
27 Oct	14.4	Friday
30 Oct	17.9	Monday
31 Oct	20.1	Tuesday
1 Nov	17.8	Wednesday
2 Nov	17.9	Thursday
3 Nov	17.0	Friday
6 Nov	15.0	Monday
7 Nov	14.9	Tuesday
8 Nov	15.4	Wednesday
9 Nov	15.9	Thursday
10 Nov	17.1	Friday
13 Nov	18.1	Monday
14 Nov	18.1	Tuesday
15 Nov	18.2	Wednesday
16 Nov	17.3	Thursday
17 Nov	18.9	Friday
20 Nov	19.0	Monday
21 Nov	18.9	Tuesday
22 Nov	19.4	Wednesday
23 Nov	19.0	Thursday
24 Nov	18.6	Friday
27 Nov	18.5	Monday
28 Nov	18.3	Tuesday
29 Nov	17.1	Wednesday
30 Nov	24.5	Thursday
1 Dec	21.0	Friday
4 Dec	21.9	Monday
5 Dec	21.8	Tuesday
6 Dec	20.4	Wednesday
7 Dec	16.9	Thursday
8 Dec	17.8	Friday

11 Dec	14.8	Monday
12 Dec	15.6	Tuesday
13 Dec	19.2	Wednesday
14 Dec	20.1	Thursday
15 Dec	19.9	Friday
18 Dec	19.8	Monday
19 Dec	18.7	Tuesday
20 Dec	18.2	Wednesday
21 Dec	20.3	Thursday
22 Dec	20.3	Friday
25 Dec	20.3	Monday
26 Dec	17.8	Tuesday
27 Dec	17.1	Wednesday
28 Dec	14.7	Thursday
29 Dec	23.7	Friday
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2 Jan	20.2	Tuesday
3 Jan	13.9	Wednesday
4 Jan	18.0	Thursday
5 Jan	15.5	Friday
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9 Jan	15.9	Tuesday
10 Jan	16.4	Wednesday
11 Jan	16.3	Thursday
12 Jan	15.2	Friday
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16 Jan	19.2	Tuesday
17 Jan	20.8	Wednesday
18 Jan	17.9	Thursday
19 Jan	19.2	Friday
22 Jan	19.4	Monday
23 Jan	18.7	Tuesday
24 Jan	17.9	Wednesday
25 Jan	18.2	Thursday
26 Jan	15.4	Friday
29 Jan	17.6	Monday
30 Jan	17.9	Tuesday
31 Jan	22.6	Wednesday
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2 Feb	22.1	Friday
5 Feb	19.9	Monday
6 Feb	18.2	Tuesday
7 Feb	16.4	Wednesday
8 Feb	17.2	Thursday
9 Feb	17.2	Friday
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14 Feb	19.1	Wednesday
15 Feb	18.4	Thursday
16 Feb	17.4	Friday
19 Feb	20.7	Monday
20 Feb	19.7	Tuesday
21 Feb	19.0	Wednesday
22 Feb	18.4	Thursday
23 Feb	19.0	Friday
26 Feb	19.0	Monday
27 Feb	21.3	Tuesday
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12 Mar	18.6	Monday
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15 Mar	18.4	Thursday
16 Mar	24.3	Friday
19 Mar	24.4	Monday
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21 Mar	24.9	Wednesday
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23 Mar	23.7	Friday
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12 Apr	19.3	Thursday
13 Apr	19.1	Friday
16 Apr	18.7	Monday
17 Apr	16.7	Tuesday
18 Apr	17.5	Wednesday
19 Apr	17.3	Thursday
20 Apr	17.6	Friday
23 Apr	18.2	Monday
24 Apr	17.9	Tuesday
25 Apr	17.8	Wednesday
26 Apr	19.9	Thursday
27 Apr	20.5	Friday
30 Apr	23.8	Monday
1 May	23.4	Tuesday
2 May	21.4	Wednesday

18,080,750.430
14,742,269.977
17,580,072.431
15,365,424.262
13,668,646.321
11,916,368.533
12,663,873.311
12,657,373.181
11,513,589.084
13,552,907.828
14,634,031.330
13,921,888.378
12,941,676.423

3 May	19.4	Thursday
4 May	0.0	Friday
7 May	18.3	Monday
8 May	18.1	Tuesday
9 May	18.2	Wednesday
10 May	17.8	Thursday
11 May	17.0	Friday
14 May	16.5	Monday
15 May	16.9	Tuesday
16 May	17.2	Wednesday
17 May	16.2	Thursday
18 May	15.6	Friday
21 May	15.3	Monday
22 May	15.7	Tuesday
23 May	16.3	Wednesday
24 May	17.2	Thursday
25 May	0.0	Friday
28 May	19.3	Monday
29 May	18.4	Tuesday
30 May	19.9	Wednesday
31 May	24.9	Thursday
1 Jun	22.3	Friday
4 Jun	22.9	Monday
5 Jun	21.7	Tuesday
6 Jun	21.6	Wednesday
7 Jun	16.3	Thursday
8 Jun	14.8	Friday
11 Jun	15.8	Monday
12 Jun	15.7	Tuesday
13 Jun	15.6	Wednesday
14 Jun	15.9	Thursday
15 Jun	16.3	Friday
18 Jun	16.3	Monday
19 Jun	16.1	Tuesday
20 Jun	16.4	Wednesday
21 Jun	16.7	Thursday
22 Jun	16.4	Friday
25 Jun	16.6	Monday
26 Jun	16.7	Tuesday
27 Jun	19.1	Wednesday
28 Jun	20.6	Thursday
29 Jun	26.0	Friday
2 Jul	25.4	Monday
3 Jul	25.5	Tuesday
4 Jul	20.3	Wednesday
5 Jul	21.1	Thursday
6 Jul	18.1	Friday
9 Jul	18.0	Monday
10 Jul	19.9	Tuesday
11 Jul	20.3	Wednesday
12 Jul	20.2	Thursday
13 Jul	21.9	Friday
16 Jul	21.9	Monday
17 Jul	21.6	Tuesday
18 Jul	21.3	Wednesday
19 Jul	21.1	Thursday
20 Jul	21.1	Friday
23 Jul	21.1	Monday
24 Jul	22.6	Tuesday
25 Jul	23.2	Wednesday
26 Jul	25.6	Thursday
27 Jul	25.1	Friday
30 Jul	25.2	Monday
31 Jul	29.2	Tuesday
1 Aug	28.5	Wednesday
2 Aug	0.0	Thursday
3 Aug	24.4	Friday
6 Aug	24.2	Monday
7 Aug	22.1	Tuesday
8 Aug	22.0	Wednesday
9 Aug	20.6	Thursday
10 Aug	22.3	Friday
13 Aug	19.0	Monday
14 Aug	16.4	Tuesday
15 Aug	17.4	Wednesday
16 Aug	17.4	Thursday
17 Aug	17.8	Friday
20 Aug	18.5	Monday
21 Aug	12.7	Tuesday
22 Aug	12.6	Wednesday
23 Aug	13.0	Thursday
24 Aug	0.0	Friday
27 Aug	12.7	Monday
28 Aug	14.4	Tuesday
29 Aug	21.3	Wednesday
30 Aug	24.1	Thursday
31 Aug	27.3	Friday
3 Sep	25.0	Monday
4 Sep	24.2	Tuesday
5 Sep	23.4	Wednesday
6 Sep	20.0	Thursday
7 Sep	17.8	Friday
10 Sep	17.8	Monday
11 Sep	17.4	Tuesday
12 Sep	18.8	Wednesday
13 Sep	19.0	Thursday
14 Sep	19.2	Friday
17 Sep	18.6	Monday
18 Sep	18.2	Tuesday
19 Sep	16.0	Wednesday
20 Sep	17.0	Thursday
21 Sep	18.0	Friday
24 Sep	17.4	Monday

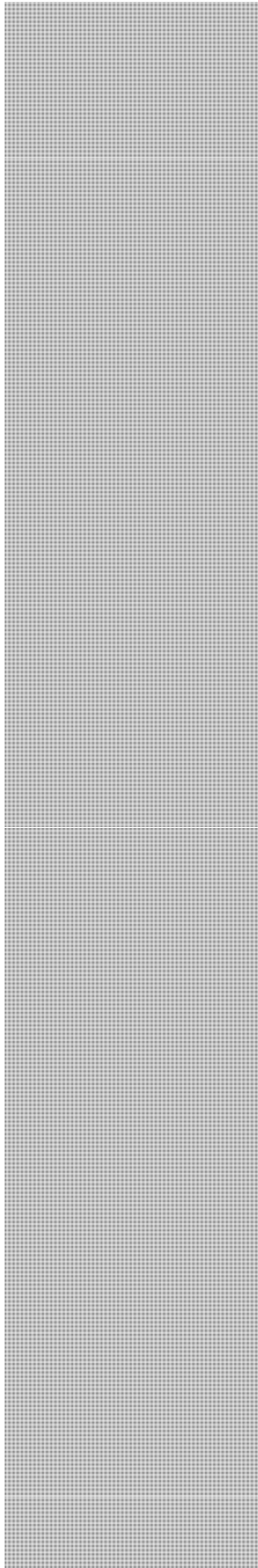
No calculations done due to delay in system availability

London Holiday on the 27th

25 Sep	18.0	Tuesday
26 Sep	17.7	Wednesday
27 Sep	17.3	Thursday
28 Sep	20.9	Friday
1 Oct	20.2	Monday
2 Oct	19.6	Tuesday
3 Oct	18.8	Wednesday
4 Oct	18.4	Thursday
5 Oct	15.2	Friday
8 Oct	15.6	Monday
9 Oct	15.1	Tuesday
10 Oct	15.0	Wednesday
11 Oct	14.4	Thursday
12 Oct	14.1	Friday
15 Oct	14.4	Monday
16 Oct	14.2	Tuesday
17 Oct	13.2	Wednesday
18 Oct	12.9	Thursday
19 Oct	12.9	Friday
22 Oct	11.4	Monday
23 Oct	14.6	Tuesday
24 Oct	15.0	Wednesday
25 Oct	15.3	Thursday
26 Oct	17.9	Friday
29 Oct	18.4	Monday
30 Oct	17.1	Tuesday
31 Oct	27.1	Wednesday
1 Nov	24.0	Thursday
2 Nov	24.0	Friday
5 Nov	23.3	Monday
6 Nov	22.8	Tuesday
7 Nov	18.2	Wednesday
8 Nov	17.1	Thursday
9 Nov	16.6	Friday
12 Nov	16.6	Monday
13 Nov	16.3	Tuesday
14 Nov	15.4	Wednesday
15 Nov	16.5	Thursday
16 Nov	16.2	Friday
19 Nov	17.1	Monday
20 Nov	17.2	Tuesday
21 Nov	17.4	Wednesday
22 Nov	19.1	Thursday
23 Nov	19.3	Friday
26 Nov	18.3	Monday
27 Nov	18.6	Tuesday
28 Nov	19.6	Wednesday
29 Nov	22.2	Thursday
30 Nov	27.9	Friday
3 Dec	26.8	Monday
4 Dec	27.0	Tuesday
5 Dec	25.0	Wednesday
6 Dec	20.1	Thursday
7 Dec	15.0	Friday
10 Dec	15.2	Monday
11 Dec	16.2	Tuesday
12 Dec	15.9	Wednesday
13 Dec	17.0	Thursday
14 Dec	15.9	Friday
17 Dec	17.3	Monday
18 Dec	17.6	Tuesday
19 Dec	18.2	Wednesday
20 Dec	17.7	Thursday
21 Dec	17.6	Friday
24 Dec	0.0	Monday
25 Dec	0.0	Tuesday
26 Dec	17.9	Wednesday
27 Dec	18.0	Thursday
28 Dec	19.5	Friday
31 Dec	21.1	Monday
1 Jan		Tuesday
2 Jan	18.8	Wednesday
3 Jan	19.7	Thursday
4 Jan	18.6	Friday
7 Jan	17.4	Monday
8 Jan	16.2	Tuesday
9 Jan	16.8	Wednesday
10 Jan	16.3	Thursday
11 Jan	16.1	Friday
14 Jan	16.2	Monday
15 Jan	16.0	Tuesday
16 Jan	15.6	Wednesday
17 Jan	14.9	Thursday
18 Jan	15.6	Friday
21 Jan	13.4	Monday
22 Jan	15.9	Tuesday
23 Jan	6.7	Wednesday
24 Jan	15.9	Thursday
25 Jan	15.9	Friday
28 Jan	15.8	Monday
29 Jan	17.1	Tuesday
30 Jan	19.4	Wednesday
31 Jan	24.3	Thursday
1 Feb	22.3	Friday
4 Feb	20.5	Monday
5 Feb	19.5	Tuesday
6 Feb	16.8	Wednesday
7 Feb	13.1	Thursday
8 Feb	15.8	Friday
11 Feb	16.5	Monday
12 Feb	13.6	Tuesday
13 Feb	17.9	Wednesday
14 Feb	17.7	Thursday

15 Feb	19.1	Friday			
18 Feb	19.0	Monday			
19 Feb	19.4	Tuesday			
20 Feb	20.2	Wednesday			
21 Feb	19.5	Thursday			
22 Feb	22.2	Friday			
25 Feb	24.0	Monday			
26 Feb	25.0	Tuesday			
27 Feb	25.5	Wednesday			
28 Feb	28.3	Thursday			
29 Feb	32.6	Friday			
3 Mar	30.1	Monday			
4 Mar	26.6	Tuesday			
5 Mar	29.1	Wednesday			
6 Mar	28.2	Thursday			
7 Mar	23.4	Friday			
10 Mar	23.6	Monday			
11 Mar	23.8	Tuesday			
12 Mar	24.7	Wednesday			
13 Mar	24.2	Thursday			
14 Mar	23.7	Friday			
17 Mar	23.0	Monday			
18 Mar	23.8	Tuesday			
19 Mar	22.8	Wednesday			
20 Mar	0.0	Thursday			
21 Mar	0.0	Friday			
24 Mar	14.7	Monday			
25 Mar	14.4	Tuesday			
26 Mar	17.0	Wednesday			
27 Mar	17.4	Thursday			
28 Mar	22.1	Friday			
31 Mar	23.9	Monday			
1 Apr	19.6	Tuesday			
2 Apr	23.6	Wednesday			
3 Apr	23.0	Thursday			
4 Apr	17.0	Friday			
7 Apr	16.9	Monday			
8 Apr	17.0	Tuesday			
9 Apr	18.6	Wednesday			
10 Apr	19.8	Thursday			
11 Apr	19.9	Friday			
14 Apr	19.2	Monday			
15 Apr	19.2	Tuesday			
16 Apr	19.3	Wednesday			
17 Apr	19.1	Thursday			
18 Apr	18.4	Friday			
21 Apr	19.6	Monday			
22 Apr	19.4	Tuesday			
23 Apr	19.8	Wednesday			
24 Apr	21.8	Thursday			
25 Apr	20.9	Friday			
28 Apr	20.8	Monday			
29 Apr	21.5	Tuesday			
30 Apr	21.2	Wednesday			
1 May	17.8	Thursday			
2 May	0.0	Friday			
5 May	19.0	Monday			
6 May	19.9	Tuesday			
7 May	18.9	Wednesday			
8 May	19.8	Thursday			
9 May	20.6	Friday			
12 May	21.5	Monday			
13 May	24.2	Tuesday			
14 May	24.8	Wednesday			
15 May	26.8	Thursday			
16 May	26.7	Friday			
19 May	29.2	Monday			
20 May	29.0	Tuesday			
21 May	29.5	Wednesday			
22 May	30.2	Thursday			
23 May	0.0	Friday			
26 May	32.0	Monday			
27 May	33.3	Tuesday			
28 May	34.2	Wednesday			
29 May	37.5	Thursday			
30 May	39.6	Friday			
2 Jun	34.4	Monday			
3 Jun	33.2	Tuesday			
4 Jun	29.0	Wednesday			
5 Jun	23.9	Thursday			
6 Jun	22.7	Friday			
9 Jun	21.8	Monday			
10 Jun	21.6	Tuesday			
11 Jun	20.9	Wednesday			
12 Jun	18.5	Thursday			
13 Jun	17.8	Friday			
16 Jun	15.4	Monday			
17 Jun	15.1	Tuesday			
18 Jun	14.3	Wednesday			
19 Jun	13.0	Thursday			
20 Jun	12.6	Friday			
23 Jun	13.3	Monday			
24 Jun	12.4	Tuesday			
25 Jun	13.0	Wednesday			
26 Jun	12.6	Thursday			
27 Jun	12.6	Friday			
30 Jun	12.9	Monday	Repo 105	MTS 105	Repo 108
1 Jul	17.6	Tuesday	#REF!	#####	5,873,297,740
2 Jul	16.8	Wednesday	#REF!	#####	5,390,335,831
3 Jul	16.7	Thursday	#REF!	#####	5,383,373,519
4 Jul	17.0	Friday	#REF!	#####	5,441,156,756
7 Jul	17.2	Monday	#REF!	#####	5,521,431,529
8 Jul	17.1	Tuesday	#REF!	#####	5,445,641,019

9 Jul	16.0	Wednesday	#REF!	#####	5,421,495,477
10 Jul	16.0	Thursday	#REF!	#####	5,380,818,350
11 Jul	16.1	Friday	#REF!	#####	5,382,651,431
14 Jul	15.8	Monday	#REF!	#####	5,315,078,247
15 Jul	15.2	Tuesday	#REF!	#####	4,549,215,559
16 Jul	16.4	Wednesday	#REF!	#####	4,888,019,740
17 Jul	16.0	Thursday	#REF!	#####	5,058,590,462
18 Jul	16.0	Friday	#REF!	#####	4,902,858,609
21 Jul	15.2	Monday	#REF!	#####	4,879,741,330
22 Jul	15.0	Tuesday	#REF!	#####	4,927,334,267
23 Jul	13.2	Wednesday	#REF!	#####	4,866,475,649
24 Jul	13.0	Thursday	#REF!	#####	4,712,105,015
25 Jul	13.2	Friday	#REF!	#####	4,783,594,527
28 Jul	12.9	Monday	#REF!	#####	4,785,714,949
29 Jul	12.8	Tuesday	#REF!	#####	4,820,167,141
30 Jul	12.9	Wednesday	#REF!	#####	4,854,951,867
31 Jul	12.9	Thursday	#REF!	#####	4,859,889,484
1 Aug	0.0	Friday			
4 Aug	0.0	Monday			
5 Aug	0.0	Tuesday			
6 Aug	0.0	Wednesday			
7 Aug	0.0	Thursday			
8 Aug	0.0	Friday			
11 Aug	0.0	Monday			
12 Aug	0.0	Tuesday			
13 Aug	0.0	Wednesday			
14 Aug	0.0	Thursday			
15 Aug	0.0	Friday			
18 Aug	0.0	Monday			
19 Aug	0.0	Tuesday			
20 Aug	0.0	Wednesday			
21 Aug	0.0	Thursday			
22 Aug	0.0	Friday			
25 Aug	0.0	Monday			
26 Aug	0.0	Tuesday			
27 Aug	0.0	Wednesday			
28 Aug	0.0	Thursday			
29 Aug	0.0	Friday			
1 Sep	0.0	Monday			



Vlookup Table**Concatenation****Category**

ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global
ITSSUM EUROPE	SUM-EQUITIES	Repo 108 Global
ITSSUM EUROPE	SUM-FIXED INCOME	ITS Europe
ITSSUM EUROPE	SUM-GLOBAL PRINCIPAL STRAT	ITS Europe
ITSSUM EUROPE	SUM-GLOBAL TRADING STRATEGIES	Repo 108 Global
ITSSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global
MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
MTSSUM EUROPE	SUM-FIXED INCOME	MTS Europe
OTHSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
OTHSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global
OTHSUM EUROPE	SUM-PRIME SERVICES	Repo 108 Global
TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
TMSSUM EUROPE	SUM-EQUITIES	Repo 108 Global
TOKYOSUM ASIA	SUM-FIXED INCOME	Tokyo Asia
ITSSUM ASIA	SUM-GLOBAL PRINCIPAL STRAT	ITS Asia
ITSSUM ASIA	SUM-EQUITIES	ITS Asia
ITSSUM AMERICAS	SUM-GLOBAL PRINCIPAL STRAT	ITS America
TMSSUM AMERICAS	SUM-GLOBAL TRADING STRATEGIES	Repo 108 Global
TMSSUM AMERICAS	PRINCIPAL INVESTING	MTS America
TMSSUM AMERICAS	PRINCIPAL INVESTING	MTS America
ITSSUM AMERICAS	SUM-EQUITIES	ITS America
ITSSUM AMERICAS	PRINCIPAL INVESTING	ITS America
ITSSUM ASIA	PRINCIPAL INVESTING	ITS Asia
ITSSUM EUROPE	PRINCIPAL INVESTING	ITS Europe
OTHSUM AMERICAS	SUM-FIXED INCOME	ITS America
OTHSUM ASIA	SUM-FIXED INCOME	ITS Asia
ITSSUM EUROPE AND THE MIDDLE EAST	PRINCIPAL INVESTING	ITS Europe
ITSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
TMSSUM EUROPE AND THE MIDDLE EAST	SUM-EQUITIES	Repo 108 Global
ITSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	ITS Europe
MTSSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCOME	MTS Europe
ITSSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
OTHSUM EUROPE AND THE MIDDLE EAST	SUM-PRIME SERVICES	Repo 108 Global
TMSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global
ITSSUM AMERICAS	SUM-FIXED INCOME	ITS America
MTSSUM AMERICAS	SUM-FIXED INCOME	MTS America
ITSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
OTHSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
TMSSUM AMERICAS	SUM-PRIME SERVICES	Repo 108 Global
OTHSUM AMERICAS	SUM-FIXED INCOME	ITS America
ITSSUM ASIA	SUM-EQUITIES	ITS Asia
ITSSUM ASIA	SUM-FIXED INCOME	ITS Asia
OTHSUM ASIA	SUM-FIXED INCOME	ITS Asia
ITSSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global
OTHSUM ASIA	SUM-PRIME SERVICES	Repo 108 Global
ITSSUM AMERICAS	SUM-EQUITIES	Repo 108 Global

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MTSSUM ASIA	SUM-FIXED INCOME	ITS Asia
OTHSUM EUROPE AND THE MIDDLE EAST	SUM-FIXED INCO	ITS Europe
MTSSUM AMERICAS	SUM-PRIME SERVICES	MTS America
ITSSUM AMERICAS	PRINCIPAL INVESTING	ITS America

to be changed to "TOKYO" manually)