

Issuer Name	TIDM	ISIN	SEDOL	Instrument Name	Sector	Short Name	Default Currency	Segment	Currency	Price Format	NMS Value
888 HOLDINGS PLC	888	G000049F6407	B04L4M9	ORD 0.5P	F25T	888 HLDGS	GBX	STMM	GBX	Q	25000
ABACUS GROUP PLC	ABU	G80000057396	003033	ORD 0.5P	S1M5	ABACUS GROUP	GBX	STMM	GBX	Q	5000
ABBOT GROUP PLC	ABG	G80009102731	0910273	ORD 15P	F25E	ABBOT GRP.	GBX	STMM	GBX	Q	15000
ABERDEEN ASSET MANAGEMENT PLC	ADN	G80000031285	0003128	ORD 10P	F25S	ABDNASSET.MAN.	GBX	STMM	GBX	Q	75000
ABERDEEN NEW DAWN INV TST PLC	ABD	G80000056862	0005686	ORD 25P	SS16	ABDN.NW.DWN	GBX	SSMM	GBX	Q	1000
ABERFORTH SMALLER COMPANIES TST PLC	ASL	G80000066564	0006656	ORD 1P	SS11	ABERFORTH.SMLL.CO	GBX	STMM	GBX	H	3000
ACAL PLC	ACL	G80000055888	0005588	ORD 5P	SS15	ACAL	GBX	SSMM	GBX	Q	2000
ACAMBIS PLC	ACM	G80006941792	0694179	ORD 10P	SSC1	ACAMBIS	GBX	SSMM	GBX	Q	10000
ACCIDENT EXCHANGE GROUP PLC	ACE	G80000081325	0008132	ORD 5P	AF50	ACCIDENT EXCH	GBX	AMSM	GBX	Q	2000
ACTIVE CAPITAL TRUST PLC	AET	G80003083236	3083236	ORD 0.1P	SS16	ACTIVE CAPITAL	GBX	SSMM	GBX	Q	5000
ADMIRAL GROUP PLC	ADM	G80009024298	024298	ORD 0.1P	F25F	ADMIRAL GRP	GBX	STMM	GBX	H	25000
ADVANCE DEVELOPING MARKETS TST PLC	ADD	G80001674992	0167499	ORD 1P	SSC1	ADV.DEV.MKTS	GBX	SSMM	GBX	Q	2000
AEA TECHNOLOGY PLC	AAT	G8001793945	3179394	ORD 12.2/9P	SSC9	AEA TECHNOLOGY	GBX	SSMM	GBX	Q	5000
AERO INVENTORY PLC	AI	G80004440847	0444084	ORD 1.25P	AF50	AERO INVENTORY	GBX	AMSM	GBX	Q	1000
AFRICAN PLATINUM PLC	AFP	G800031664823	3166482	ORD 0.1P	AM25	AFRICAN PLAT.	GBX	AMSM	GBX	Q	25000
AGA FOODSERVICE GROUP PLC	AGA	G80003742888	0374288	ORD 25P	F25F	AGA FOODSERVICE	GBX	STMM	GBX	Q	10000
ALBA PLC	ABA	G80000130756	0013075	ORD 10P	SSC1	ALBA	GBX	SSMM	GBX	Q	3000
ALEA GROUP HOLDINGS (BERMUDA) LD	ALEA	BMG015751024	3374638	COM SHS USD0.01	SSC9	ALEA	GBX	SSMM	GBX	Q	15000
ALEXON GROUP PLC	AXN	G80000844027	0844027	ORD 10P	SSC1	ALEXON GRP.	GBX	SSMM	GBX	Q	5000
ALIZYME PLC	AZM	G800000374289	0374289	ORD 25P	SSC1	ALIZYME	GBX	SSMM	GBX	Q	10000
ALLIANCE TRUST PLC	ATST	G80000183045	0018304	ORD SHS 25P	F25F	ALLIANCE TRUST	GBX	STMM	GBX	W	10000
ALLIED IRISH BANKS PLC	ALBK	IE0000197834	0019783	ORD EUR 0.32	SMOS	ALD.IRISH.BKS.	EUR	SSMM	EUR	J	25000
ALPHA AIRPORTS GROUP PLC	AAP	G80000281238	0028123	ORD 10P	SSC1	ALPHA AIRPORTS	GBX	SSMM	GBX	Q	10000
ALPHA PYRENEES TRUST LD	ALPH	G80000897118	8096711	ORD 10P	SSC7	ALPHA PYRENEES	GBX	SSMM	GBX	Q	15000
ALPHAMERIC PLC	ALM	G80000221884	0022188	ORD 2.5P	SS16	ALPHAMERIC	GBX	SSMM	GBX	Q	10000
ALTERNATIVE INVEST STRATEGIES LD	AIS	G80006060D12	B06GD11	STERLING HEDGED ORD SHS USD0.001	SSC1	ALT.INV.STRAT	USD	SSMM	GBX	Q	2000
AMINO TECHNOLOGIES PLC	AMO	G80000135N63	B0135N6	ORD 1P	ASM7	AMINO TECH	GBX	AMSM	GBX	Q	2000
AMLIN PLC	AML	G80000031981	0031981	ORD 25P	F25F	AMLIN	GBX	STMM	GBX	Q	25000
AMLIN RFD	AMLR	G8000004H150	B0N4H15	ORD 25P (RFD 31/12/05)	SMOS	AMLIN RFD	GBX	SSMM	GBX	Q	15000
AMSTRAD PLC	AMT	G800000953850	0095385	ORD 10P	SSC1	AMSTRAD	GBX	SSMM	GBX	Q	3000
ANGLO & OVERSEAS PLC	AOT	G80000082V257	B082V25	ORD 10P	SMOS	ANGLO & O'SEAS	GBX	SSMM	GBX	Q	5000
ANGLO ASIAN MINING PLC	AAZ	G80000818177	B0C1817	ORD 1P	ASM6	ANGLO ASIAN	GBX	AMSM	GBX	Q	5000
ANGLO IRISH BANK CORP PLC	ANGL	IE000080H403	B080H40	EUR0.16	SMOS	ANGLO IRISH BK.	EUR	SSMM	EUR	J	25000
ANGLO PACIFIC GROUP PLC	APF	G80000644366	0644366	ORD 2P	SS16	ANGLO PACIFIC	GBX	SSMM	GBX	Q	4000
ANGLO-EASTERN PLANTATIONS PLC	AEP	G800000365774	0036577	ORD 25P	SSC7	ANGLO-EASTERN	GBX	SSMM	GBX	Q	500
ANITE GROUP PLC	AIE	G80002320850	0232085	ORD 10P	SSC8	ANITE GRP.	GBX	SSMM	GBX	Q	25000
AQUARIUS PLATINUM LD	AQP	BMG0440M1029	0445980	SHS \$0.15	F25T	AQUARIUS PLAT.	GBX	STMM	GBX	H	3000
ARENA LEISURE PLC	ARE	G80000219360	0219360	ORD 10P	SSC1	ARENA LEISURE	GBX	SSMM	GBX	Q	15000
ARK THERAPEUTICS GROUP PLC	ARKT	G800034251727	3425172	ORD 1P	SSC1	ARK THER GRP	GBX	SSMM	GBX	Q	10000
ARLA FOODS UK PLC	ARU	G80002577657	0257765	ORD 2P	SSC8	ARLA FOODS	GBX	SSMM	GBX	Q	15000
ARMORGROUP INTERNATIONAL PLC	ARG	G8000049FG32	B049FG3	ORD 1P	SMOS	ARMORGROUP	GBX	SSMM	GBX	Q	10000
ASHLEY YALAH HLDGS PLC	AYH	G800000533728	0533728	ORD 5P	SSC25	ASHLEY(YALAH)	GBX	SSMM	GBX	Q	10000
ASHTREAD GROUP PLC	AST	G80000036973	0036973	ORD 10P	F25T	ASHTREAD GRP.	GBX	SSMM	GBX	H	5000
ASIA ENERGY PLC	AEN	G8000006KV284	B06KV28	ORD 10P	AF50	ASIA ENERGY	GBX	AMSM	GBX	Q	25000
ATKINS (WS) PLC	ATK	G80000068009	0068000	ORD 0.5P	F25F	ATKINS(WS)	GBX	STMM	GBX	H	10000
ATLAS ESTATES LD	ATLS	G8000008WDP88	B0WDP88	EUR EUR0.01	AMSM	ATLAS EST.	EUR	AMSM	GBX	Q	5000
ATRIUM UNDERWRITING PLC	AUIW	G80000241900	0241900	ORD 5P	SSC7	ATRIUM UNDERWR.	GBX	SSMM	GBX	Q	2000
AUGEAN PLC	AUG	G80000082H2F76	B02H2F7	ORD 10P	ASM7	AUGEAN	GBX	AMSM	GBX	Q	10000
AUTOLOGIC HLDGS PLC	ALG	G80002192374	0219237	ORD 5P	SSMS	AUTOLOGIC HLDGS	GBX	SSMM	GBX	Q	10000
AVEVA GROUP PLC	AVV	G80001614808	0161480	ORD 10P	SSC1	AVEVA GRP	GBX	SSMM	GBX	W	1000
AVOCET MINING PLC	AVM	G800000663038	0663038	ORD 5P	FT50	AVOCET MINING	GBX	AMSM	GBX	Q	5000
AXA PROPERTY TRUST LD	APT	G80000872607	B0K7260	ORD NPV	SSC7	AXA PROPERTY	GBX	SSMM	GBX	Q	3000
AXIS-SHIELD PLC	ASD	G800008039975	0803997	ORD 35P	SSC1	AXIS-SHIELD	GBX	SSMM	GBX	Q	3000
AXON GROUP PLC	AXO	G80005669220	0566922	ORD 1P	SSC1	AXON GRP.	GBX	SSMM	GBX	Q	2000
BABCOCK INTERNATIONAL GROUP PLC	BAB	G800009897037	0989703	ORD 60P	F25E	BABCOCK INTL	GBX	STMM	GBX	Q	25000
BAILLIE GIFFORD JAPAN TRUST PLC	BAG	G800000485568	0485568	ORD 10P	F25T	BAILLIE G. JAPAN	EUR	SSMM	EUR	J	2000
BANK OF IRELAND(GOVERNOR&CO)F	BKIR	IE0003060259	3060259	ORD STK EUR0.64	SMOS	BANK IRELAND	EUR	SSMM	EUR	J	25000
BANKERS INV TST PLC	BNKR	G80000767003	0076700	ORD 25P	F25F	BANKERS INV.TST	GBX	STMM	GBX	Q	3000
BARING EMERGING EUROPE PLC	BEE	G80003273433	3273433	ORD 10P	SSC1	BARING EMERGING	GBX	SSMM	GBX	H	2000
BARRIA (C.) PLC	BAC	G800000303477	0303477	ORD 10P	SSC1	BARIA (A.G.)	GBX	SSMM	GBX	H	5000
BATM ADVANCED COMMUNICATIONS LD	BVC	IE0010849045	0911146	ORD ILS0.01	SSC5	BATM ADVANCED	GBX	SSMM	GBX	Q	25000
BEAZLEY GROUP PLC	BEZ	G800032143033	3214303	ORD 5P	SSC1	BEAZLEY GROUP	GBX	SSMM	GBX	Q	15000
BELLWAY PLC	BWY	G800000904986	0090498	ORD 12.5P	F25F	BELLWAY	GBX	STMM	GBX	W	10000
BERKELEY GROUP HOLDINGS (THE) PLC	BKRG	G80000023W325	B023W32	UNITS (COMP ORDS & B SHS)	F25F	BERKELEY GP.HLD	GBX	STMM	GBX	W	10000
BETSPAK PLC	BSP	G800000046276	0046276	ORD 10P	SSC7	BETSPAK	GBX	SSMM	GBX	Q	5000
BETONSPORTS PLC	BSS	G800001C0D860	B01C0D8	ORD 1P	AF50	BETONSPORTS	GBX	AMSM	GBX	Q	15000
BIG YELLOW GROUP PLC	BYG	G80002869419	0286941	ORD 10P	SSC1	BIG YELLOW GRP	GBX	SSMM	GBX	Q	10000
BIOCOMPATIBLES INTERNATIONAL PLC	BII	G800008L2J004	B0L2J00	ORD 21 53/94P	SS16	BIOCOMPATIBLES	GBX	SSMM	GBX	Q	2000
BLACKS LEISURE GROUP PLC	BSLA	G80001028322	0102832	ORD NPV	SSC1	BLACKS LEIS.	GBX	SSMM	GBX	H	5000
BLOOMSBURY PUBLISHING PLC	BLM	G800031471751	3147175	ORD 25P	SSC7	BLOOMSBURY PUBL.	GBX	SSMM	GBX	Q	5000
BODISEN BIOTECH. INC.	BODI	US0968921041	B0Y8ZG0	COM STK USD0.0001	AMSM	BODISEN	USD	AMSM	GBX	H	1000
BODY SHOP INTERNATIONAL PLC	BOS	G80001083137	0108313	ORD 5P	F25F	BODY SHOP	GBX	STMM	GBX	Q	15000
BODYCOTE INTERNATIONAL PLC	BOY	G800006895626	0689562	ORD 10P	F25F	BODYCOTE	GBX	STMM	GBX	Q	25000
BOVIS HOMES GROUP PLC	BVIS	G80001859296	0185929	ORD 60P	F25T	BOVIS HOMES	GBX	STMM	GBX	Q	15000
BOWLEVEN PLC	BLVN	G80000484PYL99	B04PYL9	ORD 10P	AMSM	BOWLEVEN	GBX	AMSM	GBX	Q	2000
BPP HLDGS PLC	BPP	G800000698414	0069841	ORD 10P	SSC7	BPP HOLDINGS	GBX	SSMM	GBX	Q	5000
BRAEMAR SEASCOPE GROUP PLC	BMS	G80000060031	0060031	ORD 10P	SS16	BRAEMAR SEASCOPE	GBX	SSMM	GBX	Q	1000
BRAMMER PLC	BRAM	G80001195089	0195089	ORD 20P	SSC3	BRAMMER	GBX	SSMM	GBX	Q	3000
BREWIN DOLPHIN HLDGS PLC	BRW	G80001765816	0176581	ORD 1P	SSC7	BREWIN DOLPHIN	GBX	SSMM	GBX	Q	1000
BRISTOL WATER GROUP PLC	BWG	G800008978K75	B0978K7	ORD 6.5P	SSC1	BRISTOL WTR. GP	GBX	SSMM	GBX	H	500
BRIT INSURANCE HOLDINGS PLC	BRE	G800000996008	0099600	ORD 25P	F25F	BRIT INS HLDGS	GBX	STMM	GBX	Q	75000
BRITISH ASSETS TRUST PLC	BRT	G80001297562	0129756	ORD 25P	F25F	BR ASSETS TRUST	GBX	STMM	GBX	Q	5000
BRITISH EMPIRE SEC & GEN TST PLC	BTM	G80001335291	0133529	ORD 10P	SSC1	BR EMPIRE SEC.	GBX	SSMM	GBX	Q	5000
BRITISH POLYTHENE INDUSTRIES PLC	BPI	G80007797425	0779742	ORD 25P	SS16	BR.POLYTHENE	GBX	SSMM	GBX	H	1000
BRITVIC PLC	BVIC	G800008BQD54	B0NBQD5	ORD 20P	SSC1	BRITVIC	GBX	SSMM	GBX	Q	15000
BRIXTON PLC	BXTN	G80001430023	0143002	ORD 25P	F25F	BRIXTON	GBX	STMM	GBX	Q	25000
BROWNINJ GROUP PLC	BNINS	G80001472975	0147297	ORD 60P	SSC7	BROWNINJ GRP.	GBX	STMM	GBX	Q	19000
BRUNNER INV TST PLC	BUT	G80001490001	0149000	ORD 25P	SSC1	BRUNNER INV.TST	GBX	SSMM	GBX	Q	1000
BSS GROUP PLC	BTSM	G80000809B452	B09B452	ORD 5P	F25F	BSS GRP.	GBX	STMM	GBX	Q	3000
BTG PLC	BGC	G80001001592	0100159	ORD 10P	SSC8	BTG	GBX	SSMM	GBX	Q	10000
BURREN ENERGY PLC	BUR	G80003942946	3942946	ORD 20P	F25S	BURREN ENERGY	GBX	STMM	GBX	H	15000
BUSINESS POST GROUP PLC	BPG	G80001576163	0157616	ORD 10P	SSC1	BUSINESS POST	GBX	SSMM	GBX	Q	5000
C&C GROUP PLC	CCR	IE000B10D783	B010D78	EUR EUR0.01	SMOS	C&C GRP	EUR	SSMM	EUR	K	10000
C.I.TRADERS LD	CI	G80001811176	3181117	ORD 10P	AF50	C.I.TRADERS	GBX	AMSM	GBX	Q	5000
CAFFE NERO GROUP PLC	CFN	G80001277499	0127749	ORD 0.5P	SSC7	CAFFE NERO	GBX	SSMM	GBX	Q	5000
CALEDONIA INVESTMENTS PLC	CLDN										

DAIRY CREST GROUP PLC	DCG	GB0002502812	0250281	ORD 25P	F25F	DAIRY CREST	GBX	STMH	GBX	Q	15000
DANA PETROLEUM PLC	DNX	GB0003252056	3252056	ORD 15P	F25F	DANA PETROLEUM	GBX	STMH	GBX	H	10000
DANKA BUSINESS SYSTEMS PLC	DNB	GB0002536448	0253644	ORD 15P 25P	ASM6	DANKA BUSINESS	GBX	SSMM	GBX	Q	5000
DART GROUP PLC	DTG	GB00003751061	0375106	ORD 5P	ASM6	DART GROUP	GBX	AMSM	GBX	Q	2000
DATAMONITOR PLC	DTM	GB0009757112	0975711	ORD 10P	SSCT	DATAMONITOR	GBX	SSMM	GBX	Q	500
DAVIS SERVICE GROUP PLC	DVS	GB0008097917	0809791	ORD 30P	F25F	DAVIS SERVICE	GBX	STMH	GBX	Q	10000
DAWNAY DAY CARPATHIAN PLC	DDC	GB0001866539	0186653	ORD 5P	ATF50	DAWNAY DAY	GBX	AMSM	GBX	Q	5000
DAWNAY DAY TREVERIA PLC	DTR	GB00080RFL714	080RFL714	ORD EUR.01P	ASM6	DAWNAY DAY	EUR	AMSM	EUR	Q	15000
DAWSON HOLDINGS PLC	DWN	GB0002584562	0258456	ORD 1P	SSC2	DAWSON HLDGS.	GBX	SSMM	GBX	Q	3000
DDC PLC	DCC	IE0002424939	0242493	ORD EURO.25	SMOS	DCC	GBX	SSMM	EUR	J	2000
DE LA RUE PLC	DLR	GB00080BJC238	080BJC238	ORD 27 79P	F25F	DE LA RUE	GBX	STMH	GBX	H	5000
DEMATOLOG HOLDINGS PLC	DL	GB000090CF473	0090CF473	ORD 5P	ASM6	DEMATOLOG	GBX	AMSM	GBX	Q	2000
DEBT FREE DIRECT GROUP PLC	DFD	GB0002360280	0236028	ORD 1P	ASM6	DEBT FREE DIR.	GBX	AMSM	GBX	Q	2000
DECHRA PHARMACEUTICALS PLC	DPH	GB0009633180	0963318	ORD 1P	SS16	DECHRA PHARM	GBX	SSMM	GBX	Q	3000
DELTA PLC	DLTA	GB0002615069	0261506	ORD 25P	SSCT	DELTA	GBX	SSMM	GBX	Q	10000
DERWENT VALLEY HLDGS PLC	DVW	GB0002652740	0265274	ORD 5P	F25T	DERWENT VALLEY	GBX	STMH	GBX	W	2000
DETICA GROUP PLC	DCA	GB0001535661	1535666	ORD 2P	SSCT	DETICA GRP.	GBX	SSMM	GBX	W	500
DEVELOPMENT SECURITIES PLC	DSC	GB0002668464	0266846	ORD 50P	SSCT	DEV.SEC.S.	GBX	SSMM	GBX	H	2000
DEVRO PLC	DVO	GB0002670437	0267043	ORD 10P	SSCT	DEVRO	GBX	SSMM	GBX	Q	5000
DEXION ABSOLUTE LD	DAB	GB00032287020	3228702	E SHS NPV	F25T	DEXION ABS	GBX	STMH	GBX	Q	10000
DEXION EQUITY ALTERNATIVE LD	DAX	GB00034170221	3417022	ORD 1P	SSCS	DEXION EQ.ALT	GBX	SSMM	GBX	Q	5000
DIALIGHT PLC	DIA	GB00033057794	3305779	ORD 1.89P	SSCS	DIALIGHT	GBX	SSMM	GBX	Q	2000
DICOM GROUP PLC	DCM	GB00080L2K157	080L2K157	ORD 2.5P	SSCT	DICOM GROUP	GBX	SSMM	GBX	Q	1000
DIGNITY PLC	DTY	GB000800G0199	800G0199	ORD 7P	SSCT	DIGNITY	GBX	SSMM	GBX	Q	3000
DIPLOMA PLC	DPLM	GB00001826834	0182683	ORD 5P	SSCT	DIPLOMA	GBX	SSMM	GBX	H	1000
DOMESTIC & GENERAL GROUP PLC	DGG	GB0002747193	0274719	ORD 10P	SSCT	DOMESTIC & GEN.	GBX	SSMM	GBX	H	3000
DOMINO PRINTING SCIENCES PLC	DNO	GB0002748050	0274805	ORD 5P	SSCT	DOMINO PRINT.	GBX	SSMM	GBX	Q	5000
DOMINO'S PIZZA UK & IRL PLC	DOM	GB0009236919	0923691	ORD 5P	AT50	DOMINO'S PIZZA	GBX	AMSM	GBX	Q	2000
DRAGON OIL PLC	DGO	IE0000590798	0059079	ORD EUR0.10	SMOS	DRAGON OIL	EUR	SSMM	GBX	Q	15000
DTZ HOLDINGS PLC	DTZ	GB0002606183	0260618	ORD 5P	SSCT	DTZ HLDGS	GBX	SSMM	GBX	Q	1000
DUNEDIN ENTERPRISE INV TST PLC	DNE	GB0005776561	0577656	ORD 25P	SSCS	DUNEDIN ENT.IT.	GBX	SSMM	GBX	Q	5000
DUNEDIN INCOME GROWTH INV TST PLC	DIG	GB0003406096	0340609	ORD 25P	SSCT	DUNEDIN INC.	GBX	SSMM	GBX	Q	5000
DUNEDIN SMALLER COS INV TST PLC	DNLD	GB0002853025	0285302	ORD 25P	SS16	DUNEDIN SMALL.	GBX	SSMM	GBX	H	500
DX SERVICES PLC	DXS	GB00029RVC229	029RVC229	ORD 25P	SSCT	DX SERVICES	GBX	SSMM	GBX	Q	1500
DYSON GROUP PLC	DYS	GB0002950007	0295000	ORD 25P	SS16	DYSON GRP	GBX	SSMM	GBX	Q	1000
E2V TECHNOLOGIES PLC	E2V	GB000801DW905	0801DW90	ORD 5P	SSCT	E2V TECH	GBX	SSMM	GBX	Q	2000
EAGLET INV TST PLC	EIN	GB0002974375	0297437	ORD 25P	SS17	EAGLET IT	GBX	SSMM	GBX	Q	2000
EASTERN EUROPEAN TRUST PLC	EST	GB00080BNI196	080BNI196	ORD USD0.10	SSC1	EAST EURO TST	GBX	SSMM	GBX	Q	3000
EDINBURGH DRAGON TRUST PLC	EDM	GB0002945028	0294502	ORD 25P	SSCT	EDINBURGH TST.	GBX	SSMM	GBX	Q	5000
EDINBURGH INV TST PLC	EDIN	GB0003052338	0305233	ORD 25P	F25F	EDIN.INV.TST.	GBX	STMH	GBX	Q	5000
EDINBURGH UK SMALL CO TRACK TST PLC	EDU	GB0004295860	0429586	ORD 25P	SMOS	EDIN.UK SMALL	GBX	SSMM	GBX	Q	1000
EDINBURGH UK TRACKER TRUST PLC	EUK	GB0005969885	0596988	ORD 10P	SSC2	EDIN.UK TRACKER	GBX	SSMM	GBX	Q	1000
EDINBURGH US TRACKER TRUST PLC	EUS	GB0000293620	0029362	ORD 25P	F25T	EDIN.US TRACKER	GBX	STMH	GBX	H	3000
EDINBURGH WORLDWIDE INV TRUST PLC	EIR	GB0002916335	0291633	ORD 5P	SS17	EDIN.WORLDWIDE INV	GBX	SSMM	GBX	Q	2000
EIRCOM GROUP PLC	EIR	GB0003431890	0343189	ORD EUR0.10	SMOS	EIRCOM GRP	EUR	SSMM	EUR	L	100000
ELAN CORP PLC	ELA	IE00003072950	0307295	ORD EUR0.05	SMMS	ELAN CORP	EUR	SSMM	EUR	K	5000
ELECTRA PRIVATE EQUITY PLC	ELTA	GB0003085445	0308544	ORD 25P	F25F	ELECTRA PRIVATE	GBX	STMH	GBX	W	2000
ELECTRIC & GENERAL INV TST PLC	ELG	GB0000309197	0030919	ORD 5P	ATF50	ELECTRIC & GEN	GBX	AMSM	GBX	Q	5000
ELEMENTIS PLC	ELM	GB0002418548	0241854	ORD 25P	SSCS	ELEMENTIS	GBX	SSMM	GBX	Q	15000
EMBLAZE LD	BLZ	IL0010830219	0371234	ORD ILS0.01	SSCS	EMBLAZE LD	GBX	SSMM	GBX	Q	10000
EMERALD ENERGY PLC	EEN	GB000801N334	0801N334	ORD 10P	SSC6	EMERALD ENERGY	GBX	SSMM	GBX	Q	5000
EMPIRE ONLINE LD	EOL	USG303711021	0303711021	ORD NPV	AM25	EMPIRE	GBX	AMSM	GBX	Q	15000
ENNSTONE PLC	ENN	GB0001787225	0178722	ORD 25P	SSC2	ENNSTONE	GBX	SSMM	GBX	Q	5000
ENODIS PLC	ENO	GB0000931526	0093152	ORD 10P	250F	ENODIS	GBX	SSMM	GBX	Q	25000
ENTERPRISE PLC	ETR	GB0005031231	0503123	ORD 5P	SSC2	ENTERPRISE	GBX	SSMM	GBX	Q	3000
ENTERTAINMENT RIGHTS PLC	ERT	GB0008138884	0813888	ORD 5P	SSC2	ENTERTIGHTS	GBX	SSMM	GBX	Q	25000
EQUATOR EXPLORATION LD	EQV	USG3084F1282	03084F1282	ORD SHS NPV	AM25	EQUATOR	GBX	AMSM	GBX	Q	10000
ERINACEOUS GROUP PLC	ERG	GB0003383276	3383276	ORD 0.5P	SSC2	ERINACEOUS	GBX	SSMM	GBX	Q	5000
EUROMONEY INSTITUTIONAL INVEST.PLC	ERM	GB0006886666	0688666	ORD 0.25P	250F	EUROMONEY INST.	GBX	STMH	GBX	H	1000
EUROPEAN EXCHANGE TRADED FND CO PLC	EUE	IE0008471009	0847100	ISHARES DJ EURO STOXX 50	ETFL	EURO EXCH.DJEUR	GBX	ETFS	GBX	W	20000
EUROPEAN EXCHANGE TRADED FND CO PLC	EUF	IE0008470928	0847092	ISHARES DJ EURO EXCH.DJSTX 50	ETFL	EURO EXCH.DJSTX	GBX	ETFS	GBX	W	20000
EUROPEAN MOTOR HLDGS PLC	EMH	GB0003151130	0315113	ORD 40P	SSC2	EURO MOTOR	GBX	SSMM	GBX	Q	2000
EUROTUNNEL PLC/EUROTUNNEL SA	ETL	GB0003168936	0316893	UNITS(1 EPLC ORD 1P & 1 ESA EURO.15)REG	SSC8	EUROTUNNEL UTS	GBX	SSMM	GBX	Q	15000
EVOLUTION GROUP PLC	EVG	GB0003221864	0322186	ORD 1P	SSC8	EVOLUTION GRP.	GBX	SSMM	GBX	Q	25000
EXPRO INTERNATIONAL GROUP PLC	EXR	GB0000311932	0311932	ORD 10P	F25S	EXPRO INTL.	GBX	STMH	GBX	H	5000
F&C ASSET MANAGEMENT PLC	FCM	GB0002455814	0245581	ORD 1P	SS17	F&C ASSET MAN	GBX	SSMM	GBX	Q	2000
F&C CAPITAL & INCOME INV TST PLC	FCI	GB0003463287	0346328	ORD 25P	SS17	F&C CAPINC	GBX	SSMM	GBX	Q	5000
F&C COMMERCIAL PROPERTY TRUST LD	FCPT	GB000805KL904	0805KL90	ORD 90P	F25F	F&C COMMERCIAL	GBX	STMH	GBX	Q	15000
F&C EMERGING MARKETS INV TST PLC	FCT	GB0001606812	0160681	ORD 10P	SSC2	F&C EMRG.MKTS.	GBX	SSMM	GBX	Q	5000
F&C GLOBAL SMALLER COMPANIES PLC	FCS	GB0000175058	0017505	ORD 25P	SSC2	F&C GLOBAL	GBX	SSMM	GBX	Q	3000
F&C US SMALLER COMPANIES PLC	FSC	GB0003463402	0346340	ORD 25P	SS17	F&C US SMALLER	GBX	SSMM	GBX	Q	5000
FENNER PLC	FENR	GB0003345054	0334505	ORD 25P	SSC2	FENNER	GBX	SSMM	GBX	Q	5000
FERRARIS GROUP PLC	FER	GB0008381823	0838182	ORD 25P	SMOS	FERRARIS GRP.	GBX	SSMM	GBX	Q	2000
FIDELITY ASIAN VALUES PLC	FAS	GB0003322319	0332231	ORD 25P	SS17	FIDELITY ASIAN	GBX	SSMM	GBX	Q	3000
FIDELITY EUROPEAN VALUES PLC	FEV	GB0003375920	0337592	ORD 25P	SSC2	FID EURO VAL	GBX	SSMM	GBX	Q	5000
FIDELITY JAPANESE VALUES PLC	FJV	GB0003328555	0332855	ORD 25P	SSC5	FID.JAP.VAL	GBX	SSMM	GBX	Q	10000
FIDELITY SPECIAL VALUES PLC	FSV	GB0003325106	0332510	ORD 25P	SSC2	FID.SP.VAL	GBX	SSMM	GBX	H	2000
FILTRON PLC	FLTR	GB0007443939	0744393	ORD 25P	F25F	FILTRONA	GBX	STMH	GBX	Q	25000
FILTRONIC PLC	FTC	GB0003362992	0336299	ORD 10P	SSC2	FILTRONIC	GBX	SSMM	GBX	Q	15000
FINDEL PLC	FND	GB0003374070	0337407	ORD 5P	F25F	FINDEL	GBX	SSMM	GBX	Q	4000
FINSBURY GROWTH & INCOME TRUST PLC	FGT	GB0007816068	0781606	ORD 25P	SS17	FINSBURY GTH.	GBX	SSMM	GBX	Q	2000
FINSBURY TECHNOLOGY TRUST PLC	FTT	GB0003390720	0339072	ORD 25P	SMOS	FINS.TECH.TST.	GBX	SSMM	GBX	Q	2000
FINSBURY WORLDWIDE PHARM TST PLC	FWP	GB0003395308	0339530	ORD 25P	SSC6	FINSBURY W.WIDE.	GBX	SSMM	GBX	H	3000
FIRST CHOICE HOLDINGS PLC	FCO	GB0002648827	0264882	ORD 5P	SSC2	FIRST CHOICE	GBX	SSMM	GBX	Q	5000
FIRST TECHNOLOGY PLC	FRT	GB0003391355	0339135	ORD 10P	SSC2	FIRST TECH.	GBX	SSMM	GBX	Q	10000
FIRSTAFRICA OIL PLC	FAO	GB0008020K882	08020K88	ORD 0.1P	AM25	FIRSTAFRICA	GBX	AMSM	GBX	J	20000
FISHER JAMES & SONS PLC	FSJ	GB0003395000	0339500	ORD 25P	SSC2	FISHER/J&S SONS	GBX	SSMM	GBX	Q	1000
FOREIGN & COLONIAL EUROTRUST PLC	FCJ	GB0003295010	0329501	ORD 25P	SSC1	FOR & COL.EURO.	GBX	SSMM	GBX	H	3000
FORTH PORTS PLC	FPT	GB0003473104	0347310	ORD 50P	F25F	FORTH PORTS	GBX	STMH	GBX	Q	5000
FORTUNE OIL PLC	FTO	GB0001022960	0102296	ORD 1P	SC25	FORTUNE OIL	GBX	SSMM	GBX	J	3000
FOSECO PLC	FOSE	GB00080784Q08	080784Q0	ORD 25P	SS17	FOSECO	GBX	SSMM	GBX	Q	10000
FRAMLINGTON INNOVATIVE GWTH TST PLC	FRM	GB0008096322	0809632	ORD 25P	SSC2	FRAMLTN.IN.GWTH	GBX	SSMM	GBX	Q	3000
FREEMPORT PLC	FRP	GB0003430927	0343092	ORD 51 13P	SSC2	FREEMPORT	GBX	SSMM	GBX	Q	5000
FRENCH CONNECTION GROUP PLC	FCN	GB0003376476	0337647	ORD 1P	SSC2	FRENCH CNCTN.	GBX	SSMM	GBX	Q	10000
FULLER,SMITH & TURNER PLC	FSTA	GB0003551867	0355186	'A'ORD #1	SSC2	FULLER,SMITH'A	GBX	SSMM	GBX	W	500
FUTURE PLC	FUT	GB0007239800	0723980	ORD 1P	SSC2	FUTURE	GBX	SSMM	GBX	Q	25000
FYFFES PLC	FFY	IE0003295239	0329523	ORD EUR0.06	SMOS	FYFFES	EUR	SSMM	GBX	Q	10000
GALLIFORD TRY PLC	GFT	GB0003399864	0339986	ORD 5P	SSC2	GALLIFORD TRY	GBX	SSMM	GBX	Q	5000
GAME GROUP PLC	GAM	GB0007360158	0736015	ORD 5P	SSC9	GAME GROUP	GBX	SSMM	GBX	Q	50000
GAMES WORKSHOP GROUP PLC	GAW	GB0003718474	0371847	ORD 5P	SSC6	GAMES WORKSHOP	GBX	SSMM	GBX	Q	3000
GARTMORE EUROPEAN INV TST PLC	GEO	GB0005268858	0526885	ORD 50P	SSC2	GART.EUR.IT.	GBX	SSMM	GBX	H	2000
GARTMORE FLEDGLING TRUST PLC	GNF	GB0003719225	0371922	ORD 5P	SSC2	GART.FLEDGL.TST	GBX	SSMM	GBX	Q	5000
GARTMORE GLOBAL TRUST PLC	GGL	GB0003184024	0318402	ORD 25P	SS17	GART.GBL.TST	GBX	SSMM	GBX	Q	1000
GARTMORE IRISH GROWTH FUND PLC	GIR	GB0006152002	0615200	ORD 25P	SS17	GART.IRISH	GBX	SSMM	GBX	H	5000
GCAP MEDIA PLC	GCAP	GB0001742393	0174239	ORD 2.5P	250T	GCAP MEDIA	GBX	STMH	GBX	Q	25000
GENUS PLC	GNS	GB0000274580	0274580	ORD 10P	ATF50	GENUS	GBX	AMSM	GBX	Q	3000
GLANDIA PLC	GLB	IE000689501	0689501	ORD EUR0.06	SMMS	GLANDIA	EUR	SSMM	GBX	Q	2000
GLEESON(M.J.)GROUP PLC	GLE	GB000801BNK27	0801BNK27	ORD 2P	SSC5	GLEESON (MJ)	GBX	SSMM	GBX	Q	

HIGHWAY INSURANCE HOLDINGS PLC	HWY	GB0006561137	0656113	ORD 20P	SS17	HIGHWAY INS.	GBX	SSMM	GBX	Q	15000
HIKMA PHARMACEUTICALS PLC	HKK	GB000801CW083	B01CW08	ORD SHS 10P	F25T	HIKMA	GBX	STMM	GBX	Q	15000
HILL & SMITH HDLGS PLC	HLD	GB0004270326	0427032	ORD 25P	F25T	HILL & SMITH	GBX	SSMM	GBX	Q	25000
HISCOX PLC	HSX	GB0004288287	0428828	ORD 5P	F25T	HISCOX	GBX	STMM	GBX	Q	1000
HITACHI CAPITAL(UK) PLC	HCU	GB0000590355	0059035	ORD 25P	SSC6	HITACHI C.	GBX	SSMM	GBX	Q	3000
HOLIDAYBREAK PLC	HBR	GB0003164950	0316495	ORD 5P	SSC2	HOLIDAYBREAK	GBX	SSMM	GBX	H	3000
HOMESERVE PLC	HSV	GB0003421165	0342116	ORD 12 1/2P	SSC2	HOMESERVE	GBX	STMM	GBX	Q	5000
HOMESTYLE GROUP PLC	HME	GB0007013448	0701344	ORD 25P	SSC4	HOMESTYLE GRP.	GBX	SSMM	GBX	Q	10000
HORIZON TECHNOLOGY GROUP PLC	HOR	IE0006881506	0688150	ORD EURO.07	SMMS	HORIZON TECH.	GBX	SSMM	GBX	Q	500
HORNBY PLC	HRN	GB00081012652	B01C265	ORD 1P	SS17	HORNBY	GBX	SSMM	GBX	Q	3000
HOUSE OF FRASER PLC	HOF	GB0004399167	0439916	ORD 20P	SSC2	HOUSE OF FRASER	GBX	SSMM	GBX	Q	25000
HUNTING PLC	HTG	GB0004478926	0447892	ORD 5P	F25T	HUNTING	GBX	STMM	GBX	Q	2000
HUNTLEIGH TECHNOLOGY PLC	HTL	GB0004480751	0448075	ORD 5P	SSC3	HUNTLEIGH TECH.	GBX	SSMM	GBX	Q	2000
HUNTSWORTH PLC	HNT	GB00060CRWK29	B0CRWK2	ORD 50P	SSC8	HUNTSWORTH	GBX	SSMM	GBX	Q	5000
HYDR CONSULTING PLC	HYC	GB00032072174	3207217	ORD 10P	SSC2	HYDR CONS	GBX	SSMM	GBX	Q	2000
IAVIS GROUP PLC	IAV	IE0004545287	0454528	ORD EUR 0.30	SMOS	IAVIS GRP.	EUR	SSMM	EUR	J	2000
ICM COMPUTER GROUP PLC	ICM	GB0002764479	0276447	ORD 5P	SS17	ICM COMPUTER	GBX	SSMM	GBX	Q	1000
IFG GROUP PLC	IFG	IE0002325243	0232524	ORD EURO.12	SMMS	IFG GRP.	EUR	SSMM	EUR	Q	500
IG GROUP HOLDINGS PLC	IGG	GB000606FB75	B060FB7	ORD 0.005P	F25T	IG GROUP	GBX	STMM	GBX	Q	25000
IMAGINATION TECHNOLOGIES GROUP PLC	IMG	GB0005903123	0903123	ORD 10P	SSC8	IMAGINTN.TECH	GBX	SSMM	GBX	Q	15000
IMATE PL	IMT	GB00080J00246	B0J0024	ORD 10P	AS50	IMATE	GBX	AMSM	GBX	Q	10000
IMPAX ENVIRONMENTAL MARKETS PLC	IEM	GB0001232498	1323249	ORD 10P	SSC3	IMPAX ENV.MKT	GBX	SSMM	GBX	Q	2000
IMPERIAL ENERGY CORP PLC	IEC	GB00080HD783	B00HD78	ORD 2.5P	AS50	IMP. ENERGY	GBX	AMSM	GBX	H	3000
IMPRINT PLC	IEP	GB0003417058	3041705	ORD 1P	ASM6	IMPRINT	GBX	AMSM	GBX	Q	3000
INCISIVE MEDIA PLC	INM	GB0003252532	0325253	ORD 10P	SSC5	INCISIVE MEDIA	GBX	SSMM	GBX	Q	3000
INDEPENDENT NEWS & MEDIA PLC	INWS	IE0004614818	0461481	ORD EURO.30	SMMS	IND NEWS	EUR	SSMM	EUR	L	15000
INFORMA PLC	INF	GB0002625654	0262565	ORD 10P	250F	INFORMA	GBX	STMM	GBX	Q	50000
ING UK REAL ESTATE INCOME TRUST LD	IRET	GB00080LCW208	B0LCW20	ORD NPV	SSC2	ING UK	GBX	SSMM	GBX	Q	25000
INION OY	IN	FI0009012918	B04PHD2	EURO.03	SMOS	INION OY	EUR	SSMM	EUR	Q	10000
INMARSAT PLC	INS	GB00080L3S468	B0L3S46	ORD EURO.0005	F25F	INMARSAT	GBX	STMM	GBX	Q	25000
INNOVATA PLC	IOV	GB0005554703	0555470	ORD 1P	SC25	INNOVATA	GBX	SSMM	GBX	Q	50000
INNOVATION GROUP PLC	TIG	GB0006872096	0687209	ORD 2P	SSC4	INNOVATION GRP	GBX	SSMM	GBX	Q	50000
INSIGHT FOUNDATION PROPERTY TRST LD	IFD	GB00080HM147	B01HM14	ORD SHS NPV	F25F	INSIGHT FND TRP	GBX	STMM	GBX	Q	50000
INST	INST	GB0001469893	0146989	ORD 10P	SS11	INSTOR	GBX	SSMM	GBX	Q	5000
INTEC TELECOM SYSTEMS PLC	ITL	GB0005725062	0472506	ORD 1P	SSC6	INTEC TEL.SYST.	GBX	SSMM	GBX	Q	15000
INTERMEDIATE CAPITAL GROUP PLC	ICP	GB0004564430	0456443	ORD 20P	F25S	INT.CAP.GRP	GBX	STMM	GBX	W	5000
INTERNATIONAL GREETINGS PLC	IGR	GB0004526900	0452690	ORD 5P	AT50	INTL.GREETINGS	GBX	AMSM	GBX	Q	500
INTERSERVE PLC	IRV	GB0001638563	0163856	ORD 10P	F25T	INTERSERVE	GBX	STMM	GBX	Q	10000
INTERTEK GROUP PLC	ITK	GB00080L3M667	B0L3M66	ORD 1P	F25S	INTERTEK GROUP	GBX	SSMM	GBX	Q	10000
INVECO ENGLISH & INTL TST PLC	IEE	GB00080M0M67	B0LM0M6	ORD 25P	SSC3	INVECO ENGM&T	GBX	SSMM	GBX	Q	5000
INVESCO INCOME GROWTH TRUST PLC	IVI	GB000585725	0385725	ORD 25P	SS17	INVESCO INC GTH	GBX	SSMM	GBX	Q	2000
INVESCO PERPETUAL UK SMR CO IT PLC	IPU	GB0000944909	0094490	ORD 1P	SS17	INVESCO PERP.UK	GBX	SSMM	GBX	H	500
INVESCO UK PROPERTY INCOME TRUST LD	IPI	GB00080271555	B027155	ORD NPV	SS17	INVESCO UKPROP	GBX	SSMM	GBX	Q	10000
INVESTEC PLC	INVP	GB0001377013	3177010	ORD GBP0.01	F25S	INVESTEC	GBX	AMSM	GBP	Q	2000
IP2IPO GROUP PLC	IPO	GB0003629238	3629238	ORD 10P	AT50	IP2IPO	GBX	AMSM	GBP	H	2000
IRISH CONTINENTAL GROUP PLC	ICGG	IE0003336516	3336516	UTS (COMP 1 ORD EURO.65 & 5 RED SHS)	SMOS	IRISH CONT.UNIT	GBX	SSMM	EUR	J	5000
IRISH LIFE & PERMANENT PLC	IFM	IE0004678656	0467865	EUR0.32	SMOS	IRISH LIFE&PERM	GBX	SSMM	EUR	J	5000
ISHARES PLC	ISL	IE000200KX129	B02KX12	ORD 10P	AT50	ISHARES DJEURO	GBX	STMM	GBX	Q	25000
ISHARES PLC	DJSC	IE00082KX000	B02KX00	ISHARES DJEURO STOXX MIDCAP SHS NPV	ETFL	ISHS DJEURSMLCP	GBX	ETFS	GBX	W	10000
ISHARES PLC	FXC	IE00082KXK85	B02KXK8	ISHARES FTSE/XIN/HUA CHINA 25 FUND	ETLL	ISHSFTSE/XIN/HUA	GBX	ETFS	GBX	W	5000
ISHARES PLC	IAEX	IE00080M2Y33	B0M2Y33	ISHARES AEX	ETFL	ISHARES AEX	EUR	ETFS	GBX	Q	40000
ISHARES PLC	IBCI	IE00080M6226	B0M6226	ISHARES EUR INFLATION LINKED BND	ETFL	ISHARES INFL E	EUR	ETFS	GBX	J	2000
ISHARES PLC	IBCX	IE0003252478	3252478	ISHARES E CORPORATE BOND	ETFL	ISHARES E CORP	EUR	ETFS	GBX	Q	2000
ISHARES PLC	IBZL	IE00080M3516	B0M3516	ISHARES MSCI BRAZIL	ETLL	ISHARES MSCI BR	USD	ETFS	GBX	Q	10000
ISHARES PLC	IDJG	IE00080M2V02	B0M2V02	ISHARES DJ EURO STOXX GROWTH	ETFL	ISHARES DJ GRTH	GBX	ETFS	GBX	W	20000
ISHARES PLC	IDJV	IE00080M62189	B0M6218	ISHARES DJ EURO STOXX VALUE	ETFL	ISHARES DJ VAL	GBX	ETFS	GBX	W	20000
ISHARES PLC	IDVY	IE00080M2572	B0M2572	ISHARES DJ EURO STOXX SELECT DIV SHS NPV	ETFL	ISHARES DJ DIV	GBX	ETFS	GBX	Q	10000
ISHARES PLC	IEEM	IE00080M63177	B0M6317	ISHARES MSCI EMERGING MARKET	ETLL	ISHARES MSCI EM	USD	ETFS	GBX	Q	10000
ISHARES PLC	IEER	IE00080M3953	B0M3953	ISHARES MSCI EASTERN EUROPE	ETLL	ISHARES MSCI	GBX	ETFS	GBX	W	10000
ISHARES PLC	IEUR	IE0004855221	0485522	ISHARES FTSE EUROFIRST 80	ETFL	ISHSEURO1ST 80	EUR	ETFS	GBX	H	25000
ISHARES PLC	IKOR	IE00080M3391	B0M3391	ISHARES MSCI KOREA	ETLL	ISHARES MSCI KO	USD	ETFS	GBX	Q	10000
ISHARES PLC	IPRP	IE00080M36234	B0M3623	ISHARES FTSE/EPRA EUROPEAN PROP IDX FDS	ETLL	ISHARES EPRA	GBX	ETFS	GBX	W	5000
ISHARES PLC	ISF	IE0005014246	0501424	ISHARES FTSE 100	AT50	ISHARES FTSE100	USD	ETFS	GBX	Q	25000
ISHARES PLC	ITWN	IE00080M3623	B0M3623	ISHARES MSCI TAIWAN SHS NPV	ETLL	ISHARES MSCI TW	USD	ETFS	GBX	W	10000
ISHARES PLC	IUKD	IE00080M3060	B0M3060	ISHARES FTSE UK DIV PLUS	ETFL	ISHARES UK DIV	GBX	ETFS	GBX	W	40000
ISHARES PLC	ISAP	IE0003142068	3144206	S&P 500 SHS NPV	ETFL	ISHARES S&P500	GBP	ETFS	GBX	H	40000
ISHARES PLC	IWRD	IE00080M62038	B0M6203	ISHARES MSCI WORLD SHS NPV	ETLL	ISHARES MSCI WP	USD	ETFS	GBX	W	20000
ISHARES PLC	LODE	IE0003289542	3289542	ISHARES E CORPORATE BOND	ETLL	ISHARES E CORP	USD	ETFS	GBX	Q	10000
ISHARES PLC	MIDD	IE00080FV128	B00FV12	ISHARES FTE250	ETFL	ISHARESFTSE250	GBX	ETFS	GBX	H	40000
ISHARES PLC	SLXX	IE00080FV011	B00FV01	ISHARES E CORPORATE BOND	SCC2	ISIS PROPERTY 2	GBX	STMM	GBX	J	10000
ISIS PROPERTY TRUST PLC 2 LD	IPR	GB00080127321	B012732	ORD 1P	SCC2	ISIS PROPERTY 2	GBX	STMM	GBX	Q	5000
ISLAMIC BANK OF BRITAIN PLC	IBB	GB000502K1V57	B02K1V5	ORD 1P	AT50	ISLAMIC BANK	GBP	AMSM	GBP	Q	15000
ISOFT GROUP PLC	IOT	GB0009165613	0916561	ORD 10P	F25T	ISOFT GROUP	GBX	STMM	GBX	Q	50000
ISOTRON PLC	ISO	GB0004616859	0461685	ORD 25P	SSC6	ISOTRON	GBX	SSMM	GBX	H	1000
ITE GROUP PLC	ITE	GB0002520590	0252050	ORD 1P	SSC6	ITE GRP.	GBX	SSMM	GBX	Q	10000
ITM POWER PLC	ITM	GB00080130442	B013044	ORD 5P	AT50	ITM POWER	GBX	AMSM	GBX	Q	5000
JAMES HALSTEAD PLC	JHD	GB00080L3S835	B0L3S83	ORD 5P	AL3S8M	JAMES HALSTEAD	GBX	AMSM	GBX	Q	25000
JARDINE LLOYD THOMPSON GROUP PLC	JLT	GB0005203376	0520337	ORD 5P	F25T	JARDINE LLOYD	GBX	STMM	GBX	Q	15000
JARVIS PLC	JRVS	GB00080DLKZ47	B0DLKZ4	ORD 5P	SSC4	JARVIS	GBX	SSMM	GBX	Q	5000
JESSOP'S PLC	JJB	GB0008035C869	B035C86	ORD 2.5P	SSC5	JESSOP'S	GBX	SSMM	GBX	Q	15000
JIF SPORTS PLC	JIF	GB0004856235	0485623	ORD 25P	F25F	JIF SPORTS	GBX	STMM	GBX	Q	3000
JIX OIL & GAS PLC	JXJ	GB0004697420	0469742	ORD 10P	F25F	JIX OIL & GAS	GBX	STMM	GBX	Q	20000
JOHN DAVID GROUP (THE) PLC	JDG	GB0004771548	0477154	ORD 5P	SSC6	JOHN DAVID GRP.	GBX	SSMM	GBX	Q	1000
JOHNSON SERVICE GROUP PLC	JSG	GB0004762810	0476281	ORD 10P	SSC3	JOHNSON SERV.	GBX	SSMM	GBX	Q	2000
JOHNSTON PRESS PLC	JPR	GB0004769862	0476986	ORD 10P	F25S	JOHNSTON PRESS	GBX	STMM	GBX	Q	25000
JP MORGAN ASIAN INVESTMENT TRUST PLC	JAI	GB0001320778	0132077	ORD 25P	SSC6	JP MORG AS	GBX	SSMM	GBX	Q	3000
JP MORGAN EMERGING MKTS INV TRST PLC	JMG	GB0003418950	0341895	ORD 25P	SSC6	JP MORGAN EMERG	GBX	SSMM	GBX	Q	2000
JP MORGAN FLEM JAP SMR COS IT PLC	JPS	GB0003165817	0316581	ORD 10P	SS17	JP MORG.FL.JSC	GBX	SSMM	GBX	Q	2000
JP MORGAN FLEMING AMERICAS IT PLC	JAM	GB0008485055	0848505	ORD 25P	SSC4	JP MORG.FL.AMER.	GBX	SSMM	GBX	H	2000
JP MORGAN FLEMING CLAUVERHOUSE IT PLC	JCF	GB0003422194	0342218	ORD 25P	SSC5	JP MORGAN CLAV	GBX	SSMM	GBX	Q	1000
JP MORGAN FLEMING CONT EUR IT PLC	FUT	GB0005270045	0527004	ORD 25P	F25S	JP MORGAN FLEM	GBX	STMM	GBX	H	2000
JP MORGAN FLEMING EUR FLDGLNG IT PLC	JFF	GB0003419693	0341969	ORD 25P	SSC6	JP MORG.FLEUR.	GBX	SSMM	GBX	H	2000
JP MORGAN FLEMING JAPANESE IT PLC	JFJ	GB0001740025	0174002	ORD 25P	F25T	JP MORG.FL.JAP.	GBX	STMM	GBX	Q	10000
JP MORGAN FLEMING MERCANTILE IT PLC	JFM	GB0005794036	0579403	ORD 25P	F25T	JP MORG.MERC	GBX	STMM	GBX	H	5000
JP MORGAN FLEMING OVERSEAS IT PLC	JMO	GB0009143271	0914327	ORD 25P	SSC5	JP MORG.OSEAS IT	GBX	SSMM	GBX	Q	2000
JP MORGAN FLEMING SMALLER COS IT PLC	JMI	GB0007416000	0741600	ORD 25P	SS17	JP MORG.FL.SMALL	GBX	SSMM	GBX	Q	500
JP MORGAN FLEMING US DISC IT PLC	JPU	GB0003417101	0341710	ORD 25P	SS17	JP MORG.FL.US	GBX	SSMM	GBX	H	500
JP MORGAN INDIAN INV TRUST PLC	JII	GB0003450359	0345035	ORD 25P	SSC3	JP MORG INDIAN	GBX	SSMM	GBX	Q	5000
JP MORGAN MID CAP INV TRUST PLC	JMC	GB0003257613	0325761	ORD 25P	SSC5	JP MORGAN MID	GBX	SSMM	GBX	Q	2000
JP MORGAN RUSSIAN SECS PLC	JRS	GB0003216432	3216432	ORD 1P	SS17	JP MORGAN RUS	GBX	SSMM	GBX	Q	2000
JUPITER EUROPEAN OPFS TRUST PLC	JEO	GB0001097722	0109772	ORD 1P	SSC3	JUPITER EURO.	GBX	SSMM	GBX	Q	3000
JZ EQUITY PARTNERS PLC	JZE	GB0002904810	0290481	ORD 10P	SSC6	JZ EQUITY	GBX	SSMM	GBX	Q	2000
KELLER GROUP PLC	KLR	GB0004866223	0486622	ORD 10P	SSC3	KELLER GRP.	GBX	SSMM	GBX	Q	3000
KENMARE RESOURCES PLC	KMR	GB0004879486	0487948	ORD EURO.06	SMMS	KENMARE RES.	EUR	SSMM	EUR	Q	15000
KENSINGTON GROUP PLC	KGN	GB0001663334	0166333	ORD 10P	F25F	KENSINGTON GRP	GBX	STMM	GBX	W	5000
KERRY GROUP PLC	KYGA	IE0004905660	0490566	A'ORD EURO.125	SMOS	KERRY GRP.'A'	EUR	SSMM	EUR	J	2000
KEYSTONE INV TST PLC	KIT	GB0004912068	0491206	ORD 20P	SSC3	KEYSTONE IT	GBX	SSMM	GBX	W	500
KIER GROUP PLC	KIE	GB0004019532	0401953	ORD 1P	F25E	KIER GROUP	GBX	STMM	GBX	W	2000</

MEGGITT PLC	MGGT	GB0005758098	0575809	ORD 5P	F25S	MEGGITT	GBX	STMM	GBX	Q	50000
MELROSE PLC	MRO	GB0003679068	3367906	ORD 0.1P	SSC2	MELROSE	GBX	SSMM	GBX	Q	10000
MELROSE RESOURCES PLC	MRS	GB0009054598	0905458	ORD 10P	SSC5	MELROSE RES.	GBX	SSMM	GBX	Q	2000
MENZIES(JOHN) PLC	MNZS	GB0005790059	0579005	ORD 25P	SSC2	MENZIES(J)	GBX	SSMM	GBX	H	2000
MERCHANTS TRUST PLC	MRCB	GB0005800072	0580007	ORD 25P	F25S	MERCHANTS TST	GBX	STMM	GBX	Q	2000
MERRILL LYNCH BR. SMALLER CO TST PLC	MBS	GB0006436108	0643610	25P	SSC5	MERRILL L. BR	GBX	SSMM	GBX	Q	2000
MERRILL LYNCH COM. INC INV TST PLC	MLCO	GB0008084878	8084878	ORD 1P	SSC5	MERRILL L. COM	GBX	SSMM	GBX	Q	5000
MERRILL LYNCH GRTR EUR INV TST PLC	MGE	GB0008101D75	B01RDH7	ORD 0.1P	SSC6	ML GRTR EUR	GBX	SSMM	GBX	Q	3000
MERRILL LYNCH WORLD MINING TST PLC	MLW	GB0005774855	0577485	ORD 5P	F25S	MER.L.WORLD MNG	GBX	STMM	GBX	Q	10000
METAL BULLETIN PLC	MTLB	GB0002374444	0237444	ORD 2P	SSC3	METAL BULLETIN	GBX	SSMM	GBX	Q	2000
METALRAX GROUP PLC	MRX	GB0005838247	0583824	ORD 5P	SSC3	METALRAX GROUP	GBX	SSMM	GBX	Q	5000
MICHAEL PAGE INTERNATIONAL PLC	MPI	GB0003023217	3023231	ORD 1P	F25S	MICHAEL PAGE	GBX	STMM	GBX	Q	50000
MICRO FOCUS INTERNATIONAL PLC	MICRO	GB0008079W581	B079W58	ORD 10P	SMOS	MICRO FOCUS	GBX	SSMM	GBX	Q	15000
MILLENNIUM & COPTHORNE HOTELS PLC	MLC	GB0005622542	0562254	ORD 30P	F25T	MILLENNIUM & COP	GBX	STMM	GBX	Q	10000
MINERVA PLC	MNR	GB0005953681	0595368	ORD 25P	F25S	MINERVA	GBX	STMM	GBX	Q	25000
MITIE GROUP PLC	MTO	GB0004657408	0465740	ORD 2.5P	F25S	MITIE GRP	GBX	STMM	GBX	Q	15000
MONKS INV TST PLC	MNKS	GB00030517261	3051726	ORD 5P	F25S	MONKS INV. TST.	GBX	STMM	GBX	Q	5000
MONSOON PLC	MSN	GB0002441763	0244176	ORD 10P	AT50	MONSOON	GBX	AMSM	GBX	Q	2000
MONSTERMOB GROUP PLC	MOB	GB0003788507	3378850	ORD 2.5P	AT50	MONSTERMOB	GBX	AMSM	GBX	Q	5000
MORANT WRIGHT JAPAN INCOME TRUST LD	MWJ	GB000801VM720	B0LVLM72	ORD NPV	SSC3	MORANT	GBX	SSMM	GBX	Q	10000
MORGAN CRUIBLE CO PLC	MOCR	GB0006029295	0602929	ORD 25P	F25S	MORGAN CR.	GBX	STMM	GBX	Q	25000
MORGAN SINDALL PLC	MGNS	GB0008085614	0808561	ORD 5P	F25E	MORGAN SINDALL	GBX	STMM	GBX	W	3000
MORSE PLC	MOR	GB0005604854	0560485	ORD 10P	SSC8	MORSE	GBX	SSMM	GBX	Q	5000
MOSS BROS GROUP PLC	MOBSB	GB00060656104	06065610	ORD 5P	SS17	MOSS BROS.	GBX	SSMM	GBX	Q	3000
MOTHERCARE PLC	MTC	GB0009067447	0906744	ORD 50P	AT50	MOTHERCARE	GBX	AMSM	GBX	Q	5000
MOUCHEL PARKMAN PLC	MCHL	GB0003168688	3168688	ORD 0.25P	SSC5	MOUCHEL PARKMAN	GBX	SSMM	GBX	Q	5000
MUCKLOW(A&J) GROUP PLC	MKLW	GB0006091408	0609140	ORD 25P	SSC5	MUCKLOW (A&J)	GBX	SSMM	GBX	Q	5000
MURRAY INCOME TRUST PLC	MUT	GB0006111123	0611112	ORD 25P	F25S	MURRAY INC. TST.	GBX	STMM	GBX	H	1000
MURRAY INTERNATIONAL TRUST PLC	MYI	GB0006111909	0611190	ORD 25P	F25S	MURRAY INTL. TST	GBX	STMM	GBX	H	2000
NASDAQ ETF FUNDS PLC	EQOQ	IE0003277012	B0GL213	ORD 10P	ETFM	NASDAQ ETF	USD	STMM	GBX	Q	50000
NAUTICAL PETROLEUM PLC	NPE	GB00031698789	3169878	ORD 1P	AF25	NAUTICAL PET	GBX	AMSM	GBX	Q	10000
NESTOR HEALTHCARE GROUP PLC	NSR	GB0006313034	0631303	ORD 10P	SSC3	NESTOR HEALTH.	GBX	SSMM	GBX	Q	5000
NETTELLER PLC	NLR	GB0004264548	3426454	ORD 0.01P	AT50	NETTELLER	GBX	AMSM	GBX	H	50000
NEUTEC PHARMA PLC	NTP	GB00031275315	3127531	ORD 25P	AT50	NEUTEC PHARMA	GBX	AMSM	GBX	Q	2000
NEW STAR ASSET MANAGEMENT GROUP PLC	NSAM	GB000801D123	B0LS1D2	ORD 5P	AF50	NEW STAR	GBX	AMSM	GBX	Q	15000
NEW STAR INVESTMENT TRUST PLC	NSI	GB0002631041	0263104	ORD 1P	SSC7	NEW STAR INV	GBX	SSMM	GBX	Q	1000
NORD ANGLIA EDUCATION PLC	NAE	GB0006582729	0658272	ORD 5P	SMMS	NORD ANGLIA ED.	GBX	SSMM	GBX	Q	10000
NORTH ATLANTIC SMALL CO INV TST PLC	NAS	GB0006439003	0643900	ORD 5P	SS17	NORTH ATL. SM.LR.	GBX	SSMM	GBX	H	500
NORTHGATE INFORMATION SOLUTIONS PLC	NIS	GB0005583728	0558372	ORD 10P	SSC5	NORTHGATE INF.	GBX	STMM	GBX	Q	50000
NORTHGATE PLC	NTG	GB0003775441	0377544	ORD 5P	F25S	NORTHGATE	GBX	STMM	GBX	W	5000
NORTHUMBRIAN WATER GROUP PLC	NWVG	GB0003029744	3029744	ORD 10P	F25F	NORTHUMB. WTR	GBX	STMM	GBX	Q	50000
NSB RETAIL SYSTEMS PLC	NSB	GB0001570695	0157069	ORD 2P	SSC9	NSB RETAIL	GBX	SSMM	GBX	Q	50000
NUMIS CORPORATION PLC	NUM	GB000505M465	B05M465	ORD 5P	AT50	NUMIS CORP	GBX	AMSM	GBX	Q	3000
OFFICE2OFFICE	OFF	GB000101GL703	B01GL70	ORD 1P	SS17	OFFICE2OFF.	GBX	SSMM	GBX	Q	1000
OIL SECURITIES LD	OILB	GB00080CTWC01	B0CTWC0	ORD 1P	SMOS	OIL SECURITIES	USD	SSMM	USD	J	1000
OMEGA UNDERWRITING HOLDINGS PLC	OUH	GB000606JK559	B06JK55	ORD 5P	AF50	OMEGA UNDER.	GBX	AMSM	GBX	Q	5000
OPD GROUP PLC	OPD	GB0007053944	0705394	ORD 5P	SMMS	OPD GROUP	GBX	SSMM	GBX	Q	500
OPTOS PLC	OPTS	GB00080WHW246	B0WHW24	ORD 2P	SMOS	OPTOS	GBX	SSMM	GBX	Q	50000
OTTAKAR'S PLC	OKR	GB0002651882	0265188	ORD 5P	SS17	OTTAKAR'S	GBX	SSMM	GBX	Q	3000
OXFORD BIOMEDICA PLC	OXB	GB0006648157	0664815	ORD 1P	SSC9	OXFORD BIOMED.	GBX	SSMM	GBX	Q	50000
OXFORD INSTRUMENTS PLC	OXIG	GB0006650450	0665045	ORD 5P	SSC5	OXFORD INSTRMNT	GBX	SSMM	GBX	Q	2000
OXUS GOLD PLC	OXIS	GB0003063297	3063271	ORD 1P	AS50	OXUS GOLD	GBX	SSMM	GBX	Q	25000
PACE MICRO TECHNOLOGY PLC	PIC	GB0006872785	0687278	ORD 5P	SSC1	PACE MICRO	GBX	SSMM	GBX	Q	1000
PACIFIC ASSETS TRUST PLC	PAC	GB0006674385	0667438	ORD 12.5P	SS16	PACIFIC ASSETS	GBX	SSMM	GBX	Q	5000
PADDY POWER PLC	PAP	IE0002588105	0258810	ORD EUR0.10	SMOS	PADDY POWER	GBX	SSMM	EUR	J	2000
PANTHEON INTL PARTICIPATIONS PLC	PIN	GB0004148507	0414850	ORD 67P	SSC4	PANTHEON INT.	GBX	SSMM	GBX	H	1000
PARAGON GROUP OF COMPANIES PLC	PAG	GB0001402036	0140203	ORD 10P	F25E	PARAGON GRP.	GBX	STMM	GBX	H	1000
PARKDEAN HOLIDAYS PLC	PDH	GB0003153075	0315307	ORD 20P	ASM6	PARKDEAN	GBX	AMSM	GBX	Q	3000
PATIENTLINE PLC	PTL	GB00030221088	03022108	ORD 5P	SMMS	PATIENTLINE	GBX	SSMM	GBX	Q	25000
PAYPOINT PLC	PAY	GB000802QND93	B02QND9	ORD 1.0P	SSC3	PAYPOINT	GBX	SSMM	GBX	H	2000
PENDRAGON PLC	PDG	GB0006795297	0679529	ORD 25P	F25T	PENDRAGON	GBX	STMM	GBX	H	1000
PERPETUAL INCOME&GROWTH INV TST PLC	PLI	GB0006798424	0679842	ORD 10P	F25F	PERPTL I&G INV.	GBX	STMM	GBX	Q	5000
PERSONAL ASSETS TRUST PLC	PNL	GB0006827546	0682754	ORD #12.50	SSC3	PERSONAL ASSETS	GBX	SSMM	GBX	W	100
PETER HAMBRO MINING PLC	POG	GB00031544546	3154454	ORD 1P	AF50	PETER HAMBRO	GBX	AMSM	GBX	W	5000
PETROFAC LD	PFT	GB0008042K334	B042K33	ORD USD0.025	F25S	PETROFAC	GBX	STMM	GBX	Q	15000
PHOENIX IT GROUP PLC	PNX	GB00050315W85	B0315W8	ORD 1P	SSC3	PHOENIX IT	GBX	SSMM	GBX	Q	5000
PHOTO-ME INTERNATIONAL PLC	PHM	GB0008481250	0848125	ORD 0.5P	SSC5	PHOTO-ME INTL.	GBX	SSMM	GBX	Q	75000
PHYTOPHARM PLC	PYM	GB0006869720	0686972	ORD 1P	SMMS	PHYTOPHARM	GBX	SSMM	GBX	Q	10000
PINEWOOD SHEPPERTON PLC	PWS	GB000800KLG25	B00KLG2	ORD 10P	SSC9	PINEWOOD	GBX	SSMM	GBX	Q	5000
PIPEX COMMUNICATIONS PLC	PXC	GB0005848018	0584801	ORD 1P	AF25	PIPEX COM.	GBX	AMSM	GBX	Q	10000
PLASMON PLC	PLM	GB0005069381	0606938	ORD 5P	SS16	PLASMON	GBX	SSMM	GBX	Q	2000
POLAR CAPITAL TECHNOLOGY TRUST PLC	PCT	GB0004220025	0422002	ORD 25P	SSC3	POLAR CAP.	GBX	SSMM	GBX	Q	10000
PREMIER FARNELL PLC	PFL	GB0003318416	0331841	ORD 5P	F25S	PREMIER FARNELL	GBX	STMM	GBX	Q	75000
PREMIER FOODS PLC	PFM	GB000801QLV45	B01QLV4	ORD 1P	F25E	PREM FOODS	GBX	STMM	GBX	Q	50000
PREMIER OIL PLC	PFO	GB0003356011	3356011	ORD 50P	250T	PREMIER OIL	GBX	STMM	GBX	H	10000
PREZZO PLC	PRZ	GB000807G3K12	B07G3K1	ORD 5P	AE50	PREZZO	GBX	AMSM	GBX	Q	2000
PRIMARY HEALTH PROPERTIES PLC	PHP	GB0007015521	0701552	ORD 50P	SSC3	PRIMARY HEALTH	GBX	SSMM	GBX	Q	1000
PRODESSE INVESTMENT LD	PRD	GB000606FN106	B06FN10	ORD USD0.01	SSC2	PRODESSE	USD	SSMM	GBX	Q	5000
PROSTRAKAN GROUP PLC	PSK	GB000809ST721	B09ST72	ORD 5P	SMOS	PROSTRAKAN	GBX	SSMM	GBX	Q	5000
PROTEOME SCIENCES PLC	PRM	GB0003104198	0310419	ORD 1P	ASM7	PROTEOME	GBX	AMSM	GBX	Q	15000
PROTHERICS PLC	PTI	GB0007029209	0702920	ORD 2P	SSC5	PROTHERICS	GBX	SSMM	GBX	Q	10000
PSION PLC	PON	GB000800D5VH57	B0D5VH5	ORD 15P	SSC2	PSION	GBX	SSMM	GBX	Q	10000
PUNCH GRAPHIX PLC	PXG	GB000807LV505	B07LV50	ORD 10P	AS50	PUNCH GRAPHIX	GBX	AMSM	GBX	Q	5000
PURSUIT DYNAMICS PLC	PDX	GB00030310964	0303109	ORD 1P	ASM6	PURSUIT DYNAMIC	GBX	AMSM	GBX	Q	10000
PZ CUSSONS PLC	PZC	GB0006752603	0675260	ORD 10P	F25S	PZ CUSSONS	GBX	STMM	GBX	W	500
QUEEN'S WALK INVESTMENT LD	QWIL	GB000800HW5366	B0HW536	ORD NPV	SSC6	QUEEN'S WK	EUR	SSMM	EUR	J	3000
QUINTAIN ESTATES & DEVELOPMENT PLC	QED	GB0007184442	0718444	ORD 25P	F25S	QUINTAIN EST.	GBX	STMM	GBX	H	5000
OXL RICARDO PLC	QXL	GB00032703380	3270338	ORD GBP1.00	SSC3	OXL RICARDO	GBX	SSMM	GBX	W	200
RAB CAPITAL PLC	RAB	GB00034387325	3438732	ORD 0.1P	AS50	RAB CAP.	GBX	AMSM	GBX	Q	25000
RADSTONE TECHNOLOGY PLC	RST	GB0007204836	0720483	ORD 12 1/2P	SS16	RADSTONE TECH.	GBX	SSMM	GBX	Q	3000
RANDGOLD RESOURCES LD	RRS	GB000801C3S32	B01C3S3	ORD 50.05	F25E	RANDGOLD RES.	USD	STMM	GBX	H	1000
RATHBONE BROS PLC	RAT	GB0002148343	0214834	ORD 5P	F25F	RATHBONE BROS	GBX	STMM	GBX	W	1000
RAVEN RUSSIA LD	RUS	GB000805D5V38	B0D5V38	ORD 1P	AF50	RAVEN RUSSIA	GBX	AMSM	GBX	Q	5000
RAYMARINE PLC	RAY	GB0008040K612	B040K61	ORD 1P	SSC5	RAYMARINE	GBX	SSMM	GBX	Q	10000
REDROW PLC	RDW	GB0007282386	0728238	ORD 10P	F25E	REDROW	GBX	STMM	GBX	H	15000
REGAL PETROLEUM PLC	RPT	GB00031775819	3177581	ORD 5P	AM25	REGAL PET.	GBX	AMSM	GBX	Q	75000
REGENT INNS PLC	REG	GB0007304156	0730415	ORD 5P	SS16	REGENT INNS	GBX	SSMM	GBX	Q	10000
REGUS GROUP PLC	RGU	GB00033871222	3387122	ORD 5P	250F	REGUS GRP	GBX	STMM	GBX	Q	150000
RELIANCE SECURITY GROUP PLC	RSQ	GB0007321325	0732132	ORD 5P	ASM6	RELIANCE SEC.	GBX	AMSM	GBX	H	500
RENISHAW PLC	RSW	GB0007323586	0732358	ORD 20P	F25E	RENISHAW	GBX	STMM	GBX	H	2000
RENSBURG SHEPPARDS PLC	RBN	GB00080712D26	B0712D2	ORD 10 90/91P	SSC5	RENSBURG	GBX	SSMM	GBX	H	1000
RESOLUTION PLC	RESL	GB0004242563	0424256	ORD 5P	F25F	RESOLUTION	GBX	STMM	GBX	H	50000
RESTAURANT GROUP PLC	RTG	GB000800BY1K06	B0YG1K0	ORD 28 1/8P	SSC5	RESTAURANT GP	GBX	SSMM	GBX	Q	15000
RETAIL DECISIONS PLC	RTD	GB000800MNX88	B0MNX88	ORD 5P	SC25	RETAIL DECISNS.	GBX	SSMM	GBX	Q	15000
RHM PLC	RHM	GB000809Z0V67	B09Z0V6	ORD 1P	F25T	RHM PLC	GBX	STMM	GBX	Q	75000

RICARDO PLC	RCD	GB0007370074	0737007	ORD 25P	SSC9	RICARDO	GBX	SSMM	GBX	Q	3000
RICHMOND FOODS PLC	RFD	GB0009438444	0904384	ORD 5P	SSC5	RICHMOND FOODS	GBX	SSMM	GBX	H	1000
RIGHTMOVE PLC	RMV	GB0008047MT3	8047MT3	ORD 1P	SM25	RIGHTMOVE	GBX	SSMM	GBX	Q	3000
RIT CAPITAL PARTNERS PLC	RCP	GB0007366395	0736639	ORD #1	F25E	RIT CAPITAL	GBX	STMM	GBX	H	3000
RM PLC	RM	GB0002870417	0287041	ORD 2P	SSC5	RM	GBX	SSMM	GBX	Q	5000
ROBERT WALTERS PLC	RWA	GB0008475088	0847508	ORD 20P	SS16	ROBERT WALT.	GBX	SSMM	GBX	Q	3000
ROBERT WISEMAN DAIRIES PLC	RWD	GB0007442014	0744201	ORD 20P	SSC5	ROBERT WISEMAN	GBX	SSMM	GBX	Q	3000
ROK PROPERTY SOLUTIONS PLC	RKP	GB0003278958	0327895	ORD 10P	SSC3	ROK PROPERTY	GBX	SSMM	GBX	H	2000
ROTORK PLC	ROR	GB0007506958	0750695	ORD 5P	F25E	ROTORK	GBX	STMM	GBX	H	5000
ROYALBLUE GROUP PLC	RYB	GB0007590234	0759023	ORD 10P	SSC9	ROYALBLUE GRP.	GBX	SSMM	GBX	H	1000
RFC GROUP PLC	RFC	GB0007197378	0719737	ORD 5P	SSC5	RFC GRP.	GBX	SSMM	GBX	Q	5000
RFS GROUP PLC	RFS	GB0007594764	0759476	ORD 5P	SSC5	RFS GRP.	GBX	SSMM	GBX	Q	1000
RYANAIR HOLDINGS PLC	RYA	IE0031117611	3111761	ORD EURO.0127	SM05	RYANAIR HLDG.	EUR	SSMM	EUR	K	50000
SALVESEN (CHRISTIAN) PLC	SVC	GB0007712762	0771276	ORD 2P	SSC9	SALVESEN (C)	GBX	SSMM	GBX	Q	15000
SANCTUARY GROUP PLC	SGP	GB00080Y6NC65	80Y6NC6	ORD 2P	SM25	SANCTUARY GRP.	GBX	SSMM	GBX	Q	2000
SAVILLS PLC	SVS	GB0007777138	0777713	ORD 5P	F25F	SAVILLS	GBX	STMM	GBX	W	3000
SCHRODER ASIA PACIFIC FUND	SCP	GB0007918872	0791887	ORD 10P	SSC4	SCHRODER ASIA	GBX	SSMM	GBX	Q	5000
SCHRODER INCOME GROWTH FUND PLC	SDF	GB0007915860	0791586	ORD 10P	SSC5	SCHRODER INC.	GBX	SSMM	GBX	Q	1000
SCHRODER JAPAN GROWTH FUND PLC	SJG	GB0008022849	0802284	ORD 10P	SS16	SCHRODER JAPAN	GBX	SSMM	GBX	Q	5000
SCHRODER ORIENTAL INCOME FUND LD	SOI	GB00080CRVW59	80CRVW5	ORD 1P	SS16	SCHRODER ORIENT	GBX	SSMM	GBX	Q	10000
SCHRODER UK GROWTH FUND PLC	SDU	GB0007913485	0791348	ORD 2P	SSC4	SCHRODER UK	GBX	SSMM	GBX	Q	5000
SCI ENTERTAINMENT GROUP PLC	SEG	GB0007641797	0764179	ORD 5P	F25S	SCI ENT.GRP.	GBX	STMM	GBX	Q	10000
SCOTT WILSON GROUP PLC	SWG	GB00080WM2V87	80WM2V8	ORD 10P	SM05	SCOTT WILSON	GBX	SSMM	GBX	Q	5000
SCOTTISH AMERICAN INV CO PLC	SCAM	GB0007873697	0787369	ORD 25P	F25S	SCOTT AMER. INV.	GBX	SSMM	GBX	Q	2000
SCOTTISH INV TST PLC	SCIN	GB0007826091	0782609	ORD 5TK 25P	F25S	SCOT. INV. TST.	GBX	STMM	GBX	Q	3000
SCOTTISH MORTGAGE INV TST PLC	SMT	GB0007838849	0783884	ORD 25P	F25S	SCOTTISH MORT	GBX	STMM	GBX	Q	5000
SCS UPHOLSTERY PLC	SUY	GB0002199924	0219992	ORD 1P	SSC5	SCS UPHOLSTERY	GBX	SSMM	GBX	Q	1000
SDL PLC	SDL	GB0009376368	0937636	ORD 1P	SSC5	SDL	GBX	SSMM	GBX	Q	2000
SECOND ALLIANCE TRUST PLC	SAT	GB0007874000	0787400	ORD SHS 25P	F25E	SEC. ALLIANCE	GBX	STMM	GBX	W	500
SECURITIES TRUST OF SCOTLAND PLC	STS	GB0008093293	8093293	RED GRDS 1P	SSC3	SEC. SCOTLAND	GBX	SSMM	GBX	Q	5000
SENIOR PLC	SNR	GB0007958233	0795823	10P	F25C	SENIOR	GBX	SSMM	GBX	Q	15000
SERCO GROUP PLC	SRP	GB0007973794	0797379	ORD 2P	2505	SERCO GRP.	GBX	STMM	GBX	Q	50000
SERICO ENERGY PLC	SOZ	GB00080CY6V57	80CY6V5	ORD USD.010	ASM6	SERICA	USD	AMSM	GBX	Q	10000
SEVERFIELD-ROWEN PLC	SFR	GB0008018152	0801815	ORD 10P	SSC4	SEVERFIELD	GBX	SSMM	GBX	W	2500
SHAFTESBURY PLC	SHB	GB0007990962	0799096	ORD 25P	F25E	SHAFTESBURY	GBX	STMM	GBX	H	10000
SHANKS GROUP PLC	SKS	GB0007995243	0799524	ORD 10P	F25E	SHANKS GRP.	GBX	STMM	GBX	Q	15000
SHIRES INCOME PLC	SHRS	GB0008052507	0805250	ORD 50P	SS16	SHIRES INC.	GBX	SSMM	GBX	Q	500
SHL GROUP PLC	SHL	GB0001550853	0155085	ORD 10P	SSC9	SHL GRP.	GBX	SSMM	GBX	Q	3000
SHORE CAPITAL GROUP PLC	SGR	GB0008055370	0505370	ORD 25P	SSC5	SHORE CAPITAL	GBX	SSMM	GBX	Q	5000
SIBIR ENERGY PLC	SBE	GB000804M0Q71	804M0Q7	ORD 10P	AF50	SIBIR ENERGY	GBX	AMSM	GBX	Q	10000
SIG PLC	SHI	GB0008025412	0802541	ORD 10P	F25S	SIG	GBX	STMM	GBX	H	5000
SIMON GROUP PLC	SMON	GB0008097023	0809702	ORD 25P	SSC8	SIMON GRP.	GBX	SSMM	GBX	Q	5000
SNK PLC	SNS	GB0004325402	0432540	ORD 2.5P	SSC5	SNK	GBX	SSMM	GBX	Q	25000
SMITH (DS) PLC	SMD	GB0008220112	0822011	ORD 10P	F25S	SMITH (D.S.)	GBX	STMM	GBX	Q	5000
SOCO INTERNATIONAL PLC	SIA	GB0000394469	0039446	ORD 20P	F25S	SOCO INTL.	GBX	STMM	GBX	H	3000
SONDEX PLC	SDX	GB00033047100	3304710	ORD 10P	SSC5	SONDEX	GBX	SSMM	GBX	Q	5000
SONGBIRD ESTATES PLC	SOB	GB00080U4F53	80U4F53	CLASS B SHS 10P	AS50	SONGBIRD 'B'	GBX	AMSM	GBX	Q	10000
SPECTRIS PLC	SXS	GB0003208671	0320867	ORD 1P	F25C	SPECTRIS	GBX	STMM	GBX	Q	2000
SPEEDY HIRE PLC	SDY	GB0000163088	0016308	ORD 5P	SSC4	SPEEDY HIRE	GBX	SSMM	GBX	H	2000
SPEYMILL DEUTSCHE IMMOBILIEN CO PLC	SDIC	GB0010BWR02	B10BWR0	ORD 10P	ASM6	SPEYMILL DEUT.	GBX	AMSM	GBX	Q	10000
SPICE HOLDINGS PLC	SPI	GB00081YR877	80YR877	ORD 10P	ASM6	SPICE HLDGS	GBX	AMSM	GBX	Q	1000
SPRAX-SARCO ENGINEERING PLC	SPX	GB0008347048	0834704	ORD 25P	F25E	SPRAX-SARCO	GBX	STMM	GBX	H	3000
SPORTINGBET PLC	SBP	GB0008165263	0816526	ORD 5.1P	AF50	SPORTINGBET	GBX	AMSM	GBX	Q	5000
SPRING GROUP PLC	SRG	GB0008152042	0815204	ORD 10P	SSC5	SPRING GRP.	GBX	SSMM	GBX	Q	10000
SSL INTERNATIONAL PLC	SSL	GB0007981128	0798112	ORD 10P	F25E	SSL INTL.	GBX	STMM	GBX	Q	25000
ST IVES PLC	SIV	GB0007689002	0768900	ORD 10P	SSC3	ST IVES	GBX	SSMM	GBX	Q	10000
ST JAMES'S PLACE CAPITAL PLC	STJ	GB0007693578	0769357	ORD 10P	AF25	ST JAMES'S PLAC	GBX	STMM	GBX	Q	2000
ST.MODWEN PROPERTIES PLC	SMP	GB0007291015	0729101	ORD 10P	F25S	ST.MODWEN PROP.	GBX	STMM	GBX	Q	1000
STANDARD LIFE EQUITY INCOME TST PLC	SLET	GB0006039597	0603959	ORD 25P	SS16	STANDARD LIFE	GBX	SSMM	GBX	Q	2000
STANDARD LIFE EURO PRI EQTY TST PLC	SEP	GB00030474687	0304746	ORD 0.2P	SSC4	STD LIFE EURO	GBX	SSMM	GBX	Q	3000
STANDARD LIFE INV PROP INC TST LD	SLI	GB0007875268	0787526	ORD 1P	SSC3	STD LIFE INV PTY	GBX	SSMM	GBX	Q	3000
STANELCO PLC	SEO	GB0005814198	0581419	ORD 0.1P	SC25	STANELCO	GBX	AMSM	GBX	Q	150000
STANLEY LEISURE PLC	SLY	GB00080FBSL45	80FBSL4	ORD 25P	F25E	STANLEY LEIS.	GBX	STMM	GBX	H	10000
STAR ENERGY GROUP PLC	STAR	GB000800W1F70	80W1F70	ORD 10P	AF50	STAR ENERGY	GBX	AMSM	GBX	Q	5000
STERLING ENERGY PLC	SEY	GB0005299299	0529992	ORD 1P	AF25	STERLING ENGY1P	GBX	AMSM	GBX	Q	75000
STHREE PLC	STR	GB00080XW1T71	80XW1T7	ORD 1P	SSC5	STHREE	GBX	SSMM	GBX	Q	5000
STRATEGIC EQUITY CAPITAL PLC	SEC	GB00080BDCB21	80BDCB2	ORD 10P	SM05	STRATEGIC EQTY	GBX	SSMM	GBX	Q	5000
SUPERSCAPE GROUP PLC	SPS	GB0008636127	0863612	ORD 10P	SM25	SUPERSCAPE	GBX	SSMM	GBX	Q	50000
SURFCONTROL PLC	SFR	GB0002901790	0290179	ORD 10P	SSC5	SURFCONTROL	GBX	SSMM	GBX	H	3000
SVB HOLDINGS PLC	SVB	GB0008064480	0806448	ORD 10P	SS11	SVB HLDGS.	GBX	SSMM	GBX	Q	25000
SVC CAPITAL PLC	SVI	GB0007892358	0789235	ORD 10P	SSC4	SVC CAP.	GBX	SSMM	GBX	Q	2000
SVM GLOBAL FUND PLC	SVG	GB0001216000	0121600	ORD 25P	SSC5	SVM GLOBAL	GBX	SSMM	GBX	Q	2000
SVM UK ACTIVE FUND PLC	SVU	GB0009115444	0911544	ORD 25P	SS16	SVM UK	GBX	SSMM	GBX	Q	2000
SYNERGY HEALTHCARE PLC	SYR	GB0003075263	0307526	ORD 0.625P	AF50	SYNERGY HLTH.	GBX	AMSM	GBX	Q	2000
SYSTEMS UNION GROUP PLC	SUG	GB0009348765	0934876	ORD 5P	AS50	SYSTEMS UNION	GBX	AMSM	GBX	Q	2000
TARSUS GROUP PLC	TRS	GB0000675339	0067533	ORD 5P	SSC6	TARSUS GRP.	GBX	SSMM	GBX	Q	1000
TAYLOR NELSON SOFRES PLC	TNN	GB0001915395	0191539	ORD 5P	F25E	TAYLOR NELSON	GBX	STMM	GBX	Q	50000
TDG PLC	TDG	GB0002570330	0257033	ORD 1P	SSC4	TDG	GBX	SSMM	GBX	Q	5000
TED BAKER PLC	TBK	GB0001048619	0104861	ORD 5P	SSC4	TED BAKER	GBX	SSMM	GBX	H	10000
TEESLAND ADVANTAGE PROP INC TST LD	TAP	GB00080BKLH459	80BKLH4	ORD 1P	SSC5	TEESLAND ADV.	GBX	SSMM	GBX	Q	5000
TELECOM PLUS PLC	TAP	GB0008794710	0879471	ORD 5P	SSC4	TELECOM PLUS	GBX	SSMM	GBX	Q	5000
TEMPLE BAR INV TST PLC	TMP	GB0008285324	0828532	ORD 25P	F25E	TEMPLE BAR	GBX	STMM	GBX	H	1000
TEMPLETON EMERGING MARKETS IF PLC	TEM	GB0008292322	0829232	ORD 25P	F25E	TEMPLETON EMERG.	GBX	STMM	GBX	Q	15000
THE VITEC GROUP PLC	VTG	GB0009296626	0929662	ORD 10P	SSC5	THE VITEC GRP.	GBX	SSMM	GBX	Q	2000
THORNTONS PLC	THM	GB0008901935	0890193	ORD 10P	SS16	THORNTONS	GBX	SSMM	GBX	Q	15000
THROGMORTON TRUST PLC	THRG	GB0008910555	0891055	ORD 5P	SSC4	THROG.TRUST	GBX	SSMM	GBX	Q	10000
THIS GROUP PLC	THG	GB00080Z2512	80Z2512	ORD 25P	SC25	THIS GROUP	GBX	SSMM	GBX	Q	10000
TITAN EUROPE PLC	TSW	GB0034395518	3439551	ORD 10P	SSC4	TITAN EUR.	GBX	AMSM	EUR	Q	2000
TITAN EUROPE PLC	TSPR	GB000742GN71	0742GN7	ORD 40P (RFD - 0101/06)	ASM6	TITAN EUR. RFD	GBX	AMSM	EUR	Q	2000
TOPPS TILES PLC	TPT	GB00080R3W36	80R3W36	ORD 2.5P	F25S	TOPPS TILES	GBX	STMM	GBX	Q	15000
TOREX RETAIL PLC	TRX	GB0034291632	3429163	ORD 1P	AF50	TOREX RETAIL	GBX	AMSM	GBX	Q	25000
TOROTRAK PLC	TRK	GB0002922382	0292238	ORD 10P	SMMS	TOROTRAK	GBX	SSMM	GBX	Q	10000
TPWV CENTRE SECURITIES PLC	TSC	GB0003062816	0306281	ORD 25P	SSC4	TPWV CENTRE	GBX	SSMM	GBX	H	5000
TR EUROPEAN GROWTH TRUST PLC	TRG	GB0009066928	0906692	ORD 12.5P	SSC3	TR EURO. GROWTH	GBX	SSMM	GBX	Q	5000
TR PROPERTY INV TST PLC	TRY	GB0009064097	0906409	ORD 25P	F25E	TR PROP. INV. TST	GBX	STMM	GBX	Q	10000
TRADING EMISSIONS PLC	TRF	GB0008073G363	073G363	ORD 1P	AF50	TRADING EMIS	GBX	AMSM	GBX	Q	5000
TRAFFICMASTER PLC	TRF	GB0007215949	0721594	ORD 5P	SMMS	TRAFFICMASTER	GBX	SSMM	GBX	Q	25000
TRAVIS PERKINS PLC	TRP	GB0007739098	0773909	ORD 10P	SSC5	TRAVIS PERKINS	GBX	SSMM	GBX	Q	5000
TRIBAL GROUP PLC	TRB	GB00030181522	0301815	ORD 5P	SSC9	TRIBAL GRP.	GBX	SSMM	GBX	Q	5000
TRIBUNE TRUST PLC	TBT	GB0003521761	0352176	INDEX SHS 20.8680034P	SM05	TRIBUNE TST.IDX	GBX	SSMM	GBX	H	1000
TRIBUNE UK TRACKER PLC	TBUK	GB00080549V79	80549V7	ORD 10P	SSC4	TRIBUNE UK TRK	GBX	SSMM	GBX	Q	5000
TRIFAST PLC	TRF	GB0009839827	0983982	ORD 10P	SSC5	TRIFAST	GBX	SSMM	GBX	Q	10000
TT ELECTRONICS PLC	TTG	GB0008711763	0871176	ORD 25P	SSC9	TT ELECTRONICS	GBX	SSMM	GBX	Q	10000
TTP COMMUNICATIONS PLC	TTC	GB0009670083	0967008	ORD 5P	SMMS	TTP COMMS	GBX	SSMM	GBX	Q	50000
TULLOW OIL PLC	TLW	GB0001500809	0150080	ORD 10P	F25E	TULLOW OIL	GBX	STMM	GBX	Q	75000
UK BALANCED PROPERTY TRUST LD	UKB	GB0003130698	0313069	ORD 25P	SSC7	UK BALANCED	GBX	SSMM	GBX	Q	10000
UK COAL PLC	LKC	GB0007190720	0719072	ORD 10P	SS16	UK COAL	GBX	SSMM	GBX	Q	3000
ULSTER TELEVISION PLC	UTV	GB0009113951	0911395	ORD 5P	SSC4	ULSTER TV	GBX	SSMM	GBX	H	5000
ULTRA ELECTRONICS HOLDINGS PLC	ULE	GB0009123323	0912332	ORD 5P	F25E	ULTRA ELEC.	GBX	STMM			

YULE CATTO & CO PLC  
ZETEX PLC

YULC GB0009887422 0988742 ORD 10P  
ZTX GB0008812496 0881249 ORD 5P

F25E YULE CATTO GBX STMM GBX Q 10000  
SSC9 ZETEX GBX SSMM GBX Q 5000