

Полное название	Краткое описание	Тип	Биржа	Код ISIN	Код QUIK	FX	Лимит обесп.	Козф. обесп.	"Шорт"	Козф. "шорт"
SEVERSTAL	Metals & Mining	Common Stock	MICEX Main	RU0009046510	CHMF	RUB	90 000 000			
FEDERAL GRID CO UNIFIED	Electric Utilities	Common Stock	MICEX Main	RU000A0JPNN9	FEES	RUB	90 000 000			
GAZPROM OAO	Oil, Gas & Consumable Fuels	Common Stock	MICEX Main	RU0007661625	GAZP	RUB	180 000 000		*	
MMC NORILSK NICKEL OJSC	Metals & Mining	Common Stock	MICEX Main	RU0007288411	GMKN	RUB	180 000 000			
FEDERAL HYDROGENERATING CO	Electric Utilities	Common Stock	MICEX Main	RU000A0JPKH7	HYDR	RUB	90 000 000			
INTER RAO UES	Electric Utilities	Common Stock	MICEX Main	RU000A0JPNM1	IRAO	RUB	90 000 000			
LUKOIL OAO	Oil, Gas & Consumable Fuels	Common Stock	MICEX Main	RU0009024277	LKOH	RUB	180 000 000			
IDGC HOLDING JSC	Electric Utilities	Common Stock	MICEX Main	RU000A0JPVJ0	MRKH	RUB	90 000 000			
MOBILE TELESYSTEMS OJSC	Wireless Telecommunication Ser	Common Stock	MICEX Main	RU0007775219	MTSS	RUB	90 000 000			
ROSNEFT OIL COMPANY	Oil, Gas & Consumable Fuels	Common Stock	MICEX Main	RU000A0J2Q06	ROSN	RUB	180 000 000		*	
ROSTELECOM	Diversified Telecommunication	Common Stock	MICEX Main	RU0008943394	RTKM	RUB	90 000 000			
ROSTELECOM-PFD-CLS	Diversified Telecommunication	Preference	MICEX Main	RU0009046700	RTKMP	RUB	90 000 000			
SBERBANK	Commercial Banks	Common Stock	MICEX Main	RU0009029540	SBER	RUB	180 000 000			
SBERBANK-PREFERENCE	Commercial Banks	Preference	MICEX Main	RU0009029557	SBERP	RUB	180 000 000		*	
SURGUTNEFTGAS	Oil, Gas & Consumable Fuels	Common Stock	MICEX Main	RU0008926258	SNGS	RUB	180 000 000		*	
TATNEFT-CLS	Oil, Gas & Consumable Fuels	Common Stock	MICEX Main	RU0009033591	TATN	RUB	90 000 000			
AK TRANSNEFT OAO-PREF	Oil, Gas & Consumable Fuels	Preference	MICEX Main	RU0009091573	TRNFP	RUB	90 000 000			
URALKALI	Chemicals	Common Stock	MICEX Main	RU0007661302	URKA	RUB	90 000 000			
VTB BANK OJSC	Commercial Banks	Common Stock	MICEX Main	RU000A0JP5V6	VTBR	RUB	180 000 000		*	
AEROFLOT-RUSSIAN AIRLINES	Airlines	Common Stock	MICEX Main	RU0009062285	AFLT	RUB	45 000 000			
MAGNITOGORSK IRON&STEEL	Metals & Mining	Common Stock	MICEX Main	RU0009084396	MAGN	RUB	45 000 000			
MAGNIT	Food & Staples Retailing	Common Stock	MICEX Main	RU000A0JKQU8	MGNT	RUB	45 000 000			
MECHEL	Metals & Mining	Common Stock	MICEX Main	RU000A0DKXV5	MTLR	RUB	45 000 000			
NOVOLIPETSK STEEL (NLMK OAO)	Metals & Mining	Common Stock	MICEX Main	RU0009046452	NLMK	RUB	45 000 000			
NOVATEK OAO	Oil, Gas & Consumable Fuels	Common Stock	MICEX Main	RU000A0DKV55	NVTK	RUB	45 000 000			
OGK-2	Independent Power Producers &	Common Stock	MICEX Main	RU000A0JNG55	OGKB	RUB	45 000 000			
POLYMETAL-CLS	Metals & Mining	Common Stock	MICEX Main	RU000A0JP195	PMTL	RUB	45 000 000			
RASPADSKAYA	Metals & Mining	Common Stock	MICEX Main	RU000A0B90N8	RASP	RUB	45 000 000			
SURGUTNEFTGAS-PFD	Oil, Gas & Consumable Fuels	Preference	MICEX Main	RU0009029524	SNGSP	RUB	45 000 000			
MECHEL-SPONSORED ADR	Metals & Mining	ADR	New York	US5838401033	MTL_NY	USD	2 500 000	95%	*	105%
MOBILE TELESYSTEMS-SP ADR	Wireless Telecommunication Ser	ADR	New York	US6074091090	MBT_NY	USD	2 500 000		*	
VIMPELCOM LTD-SPON ADR	Wireless Telecommunication Ser	ADR	New York	US9271941060	VIP_NY	USD	2 500 000		*	
TATNEFT-SPONSORED ADR	Oil, Gas & Consumable Fuels	ADR	London Intl	US6708312052	ATAD_LS	USD	2 500 000			
X 5 RETAIL GROUP NV-REGS GDR	Food & Staples Retailing	GDR	London Intl	US98387E2054	FIVE_LS	USD	2 500 000	95%		
FEDERAL HYDROGENERATING-ADR	Electric Utilities	ADR	London Intl	US4662941057	HYDR_LS	USD	2 500 000			
LUKOIL OAO-SPON ADR	Oil, Gas & Consumable Fuels	ADR	London Intl	US6778621044	LKOD_LS	USD	2 500 000			
MAIL.RU GROUP-GDR REGS	Internet Software & Services	GDR	London Intl	US5603172082	MAIL_LS	USD	2 500 000			
MAGNIT OJSC-SPON GDR REGS	Food & Staples Retailing	GDR	London Intl	US55953Q2021	MGNT_LS	USD	2 500 000			
MMC NORILSK NICKEL JSC-ADR	Metals & Mining	ADR	London Intl	US46626D1081	MNOD_LS	USD	2 500 000			
NOVOLIPET STEEL-GDR REG S	Metals & Mining	GDR	London Intl	US67011E2046	NLMK_LS	USD	2 500 000			
NOVATEK OAO-SPONS GDR REG S	Oil, Gas & Consumable Fuels	GDR	London Intl	US6698881090	NVTK_LS	USD	2 500 000			
GAZPROM OAO-SPON ADR	Oil, Gas & Consumable Fuels	ADR	London Intl	US3682872078	OGZD_LS	USD	2 500 000			
ROSNEFT OJSC-REG S GDR	Oil, Gas & Consumable Fuels	GDR	London Intl	US67812M2070	ROSN_LS	USD	2 500 000			
SBERBANK-SPONSORED ADR	Commercial Banks	ADR	London Intl	US80585Y3080	SBER_LS	USD	2 500 000			
SURGUTNEFTGAS-SP ADR	Oil, Gas & Consumable Fuels	ADR	London Intl	US8688612048	SGGD_LS	USD	2 500 000			
SISTEMA JSFC-REG S SPONS GDR	Wireless Telecommunication Ser	GDR	London Intl	US48122U2042	SSA_LS	USD	2 500 000			
SEVERSTAL - GDR REG S	Metals & Mining	GDR	London Intl	US8181503025	SVST_LS	USD	2 500 000			
URALKALI-SPON GDR-REG S	Chemicals	GDR	London Intl	US91688E2063	URKA_LS	USD	2 500 000			
VTB BANK OJSC-GDR-REG S	Commercial Banks	GDR	London Intl	US46630Q2021	VTBR_LS	USD	2 500 000			
ANGLO AMERICAN PLC	Metals & Mining	Common Stock	London	GB0081XZS280	AAL_LS	GBp	160 000 000			
AGGREKO PLC	Commercial Services & Supplies	Common Stock	London	GB0084WQZ229	AGK_LS	GBp	160 000 000			
AMEC PLC	Energy Equipment & Services	Common Stock	London	GB0000282623	AMEC_LS	GBp	160 000 000			
ANTOFAGASTA PLC	Metals & Mining	Common Stock	London	GB0000456144	ANTO_LS	GBp	160 000 000			
ARM HOLDINGS PLC	Semiconductors & Semiconductor	Common Stock	London	GB0000595859	ARM_LS	GBp	160 000 000			
AVIVA PLC	Insurance	Common Stock	London	GB0002162385	AV_LS	GBp	160 000 000			
ASTRAZENECA PLC	Pharmaceuticals	Common Stock	London	GB0009895292	AZN_LS	GBp	160 000 000			
BAE SYSTEMS PLC	Aerospace & Defense	Common Stock	London	GB0002634946	BA_LS	GBp	160 000 000			
BARCLAYS PLC	Commercial Banks	Common Stock	London	GB0031348658	BARC_LS	GBp	160 000 000			
BRITISH AMERICAN TOBACCO PLC	Tobacco	Common Stock	London	GB0002875804	BATS_LS	GBp	160 000 000			
BG GROUP PLC	Oil, Gas & Consumable Fuels	Common Stock	London	GB0008762899	BG_LS	GBp	160 000 000			
BRITISH LAND CO PLC	Real Estate Investment Trusts	REIT	London	GB0001367019	BLND_LS	GBp	160 000 000			
BHP BILLITON PLC	Metals & Mining	Common Stock	London	GB0000566504	BLT_LS	GBp	160 000 000			
BP PLC	Oil, Gas & Consumable Fuels	Common Stock	London	GB0007980591	BP_LS	GBp	160 000 000			
BURBERRY GROUP PLC	Textiles, Apparel & Luxury Goo	Common Stock	London	GB0031743007	BRBY_LS	GBp	160 000 000			
BRITISH SKY BROADCASTING GRO	Media	Common Stock	London	GB0001411924	BSY_LS	GBp	160 000 000			
BT GROUP PLC	Diversified Telecommunication	Common Stock	London	GB0030913577	BT_A_LS	GBp	160 000 000			
CARNIVAL PLC	Hotels Restaurants & Leisure	Common Stock	London	GB0031215220	CCL_LS	GBp	160 000 000			
CENTRICA PLC	Multi-Utilities	Common Stock	London	GB008033F229	CNA_LS	GBp	160 000 000			
COMPASS GROUP PLC	Hotels Restaurants & Leisure	Common Stock	London	GB0005331532	CPG_LS	GBp	160 000 000			
CAPITA PLC	Professional Services	Common Stock	London	GB00823K0M20	CPI_LS	GBp	160 000 000			
CRH PLC	Construction Materials	Common Stock	London	IE0001827041	CRH_LS	GBp	160 000 000			
DIAGEO PLC	Beverages	Common Stock	London	GB0002374006	DGE_LS	GBp	160 000 000			
MAN GROUP PLC	Capital Markets	Common Stock	London	GB00828KQ186	EMG_LS	GBp	160 000 000			
EURASIAN NATURAL RESOURCES	Metals & Mining	Common Stock	London	GB00829BCK10	ENRC_LS	GBp	160 000 000			
EXPERIAN PLC	Professional Services	Common Stock	London	GB00819NLV48	EXPN_LS	GBp	160 000 000			
FRESNILLO PLC	Metals & Mining	Common Stock	London	GB00820PKJ12	FRES_LS	GBp	160 000 000			
G4S PLC	Commercial Services & Supplies	Common Stock	London	GB00801FLG62	GFS_LS	GBp	160 000 000			
GKN PLC	Auto Components	Common Stock	London	GB0030640658	GKN_LS	GBp	160 000 000			
GLENCORE INTERNATIONAL PLC	Metals & Mining	Common Stock	London	JE0084T3BW64	GLEN_LS	GBp	160 000 000			
GLAXOSMITHKLINE PLC	Pharmaceuticals	Common Stock	London	GB0009252882	GSK_LS	GBp	160 000 000			
HSBC HOLDINGS PLC	Commercial Banks	Common Stock	London	GB0005405286	HSBA_LS	GBp	160 000 000			
INTL CONSOLIDATED AIRLINE-DI	Airlines	Common Stock	London	ES0177542018	IAG_LS	GBp	160 000 000			
INTERCONTINENTAL HOTELS GROU	Hotels Restaurants & Leisure	Common Stock	London	GB0081WQCS47	IHG_LS	GBp	160 000 000			
IMI PLC	Machinery	Common Stock	London	GB0004579636	IMI_LS	GBp	160 000 000			
IMPERIAL TOBACCO GROUP PLC	Tobacco	Common Stock	London	GB0004544929	IMT_LS	GBp	160 000 000			
INTERNATIONAL POWER PLC	Independent Power Producers &	Common Stock	London	GB0006320161	IPR_LS	GBp	160 000 000			
JOHNSON MATTHEY PLC	Chemicals	Common Stock	London	GB0004764071	JMAT_LS	GBp	160 000 000			
KAZAKHMYN PLC	Metals & Mining	Common Stock	London	GB0080BHZPV38	KAZ_LS	GBp	160 000 000			
KINGFISHER PLC	Specialty Retail	Common Stock	London	GB0033195214	KGF_LS	GBp	160 000 000			
LAND SECURITIES GROUP PLC	Real Estate Investment Trusts	REIT	London	GB0031809436	LAND_LS	GBp	160 000 000			
LEGAL & GENERAL GROUP PLC	Insurance	Common Stock	London	GB0005603997	LGEN_LS	GBp	160 000 000			
LLOYDS BANKING GROUP PLC	Commercial Banks	Common Stock	London	GB0008706128	LLOY_LS	GBp	160 000 000			
MEGGITT PLC	Aerospace & Defense	Common Stock	London	GB0005758098	MGGT_LS	GBp	160 000 000			
MARKS & SPENCER GROUP PLC	Multiline Retail	Common Stock	London	GB0031274896	MKS_LS	GBp	160 000 000			
WM MORRISON SUPERMARKETS	Food & Staples Retailing	Common Stock	London	GB0006043169	MRW_LS	GBp	160 000 000			
NATIONAL GRID PLC	Multi-Utilities	Common Stock	London	GB00808SNH34	NG_LS	GBp	160 000 000			
NEXT PLC	Multiline Retail	Common Stock	London	GB0032089863	NXT_LS	GBp	160 000 000			

OLD MUTUAL PLC	Insurance	Common Stock	London	GB0007389926	OML_LS	GBP	160 000 000		
PETROFAC LTD	Energy Equipment & Services	Common Stock	London	GB00B0H2K534	PFC_LS	GBP	160 000 000		
PRUDENTIAL PLC	Insurance	Common Stock	London	GB0007099541	PRU_LS	GBP	160 000 000		
PEARSON PLC	Media	Common Stock	London	GB0006776081	PSON_LS	GBP	160 000 000		
RECKITT BENCKISER GROUP PLC	Household Products	Common Stock	London	GB00B24CGK77	RB_LS	GBP	160 000 000		
ROYAL BANK OF SCOTLAND GROUP	Commercial Banks	Common Stock	London	GB0007547838	RBS_LS	GBP	160 000 000		
ROYAL DUTCH SHELL PLC-A SHS	Oil, Gas & Consumable Fuels	Common Stock	London	GB00B03MLX29	OLN9_LS	GBP	160 000 000		
ROYAL DUTCH SHELL PLC-B SHS	Oil, Gas & Consumable Fuels	Common Stock	London	GB00B03MM408	RDSB_LS	GBP	160 000 000		
REED ELSEVIER PLC	Media	Common Stock	London	GB00B2B0DG97	REL_LS	GBP	160 000 000		
RIO TINTO PLC	Metals & Mining	Common Stock	London	GB0007188757	RIO_LS	GBP	160 000 000		
ROLLS-ROYCE HOLDINGS PLC	Aerospace & Defense	Common Stock	London	GB00B63H8491	RR_LS	GBP	160 000 000		
RANDGOLD RESOURCES LTD	Metals & Mining	Common Stock	London	GB00B01C3532	RRS_LS	GBP	160 000 000		
RSA INSURANCE GROUP PLC	Insurance	Common Stock	London	GB0006616899	RSA_LS	GBP	160 000 000		
SABMILLER PLC	Beverages	Common Stock	London	GB0004835483	SAB_LS	GBP	160 000 000		
SAINSBURY (J) PLC	Food & Staples Retailing	Common Stock	London	GB00B019KW72	SBRY_LS	GBP	160 000 000		
SHIRE PLC	Pharmaceuticals	Common Stock	London	JE00B2QKY057	SHP_LS	GBP	160 000 000		
SMITH & NEPHEW PLC	Health Care Equipment & Suppli	Common Stock	London	GB0009223206	SN_LS	GBP	160 000 000		
SSE PLC	Electric Utilities	Common Stock	London	GB0007908733	SSE_LS	GBP	160 000 000		
STANDARD CHARTERED PLC	Commercial Banks	Common Stock	London	GB0004082847	STAN_LS	GBP	160 000 000		
TATE & LYLE PLC	Food Products	Common Stock	London	GB0008754136	TATE_LS	GBP	160 000 000		
TULLOW OIL PLC	Oil, Gas & Consumable Fuels	Common Stock	London	GB0001500809	TLW_LS	GBP	160 000 000		
TESCO PLC	Food & Staples Retailing	Common Stock	London	GB0008847096	TSCO_LS	GBP	160 000 000		
UNILEVER PLC	Food Products	Common Stock	London	GB00B10RZP78	ULVR_LS	GBP	160 000 000		
UNITED UTILITIES GROUP PLC	Water Utilities	Common Stock	London	GB00B39J2M42	UU_LS	GBP	160 000 000		
VEDANTA RESOURCES PLC	Metals & Mining	Common Stock	London	GB0033277061	VED_LS	GBP	160 000 000		
VODAFONE GROUP PLC	Wireless Telecommunication Ser	Common Stock	London	GB00B16GWD56	VOD_LS	GBP	160 000 000		
WEIR GROUP PLC/THE	Machinery	Common Stock	London	GB0009465807	WEIR_LS	GBP	160 000 000		
WOLSELEY PLC	Trading Companies & Distributo	Common Stock	London	JE00B3YWCQ29	WOS_LS	GBP	160 000 000		
WPP PLC	Media	Common Stock	London	JE00B3DMTY01	WPP_LS	GBP	160 000 000		
XSTRATA PLC	Metals & Mining	Common Stock	London	GB0031411001	XTA_LS	GBP	160 000 000		
ADIDAS AG	Textiles, Apparel & Luxury Goo	Common Stock	Xetra	DE000A1EWW00	ADS_XE	EUR	1 900 000		
ALLIANZ SE-REG	Insurance	Common Stock	Xetra	DE0008404005	ALV_XE	EUR	1 900 000		
BASF SE	Chemicals	Common Stock	Xetra	DE000BASF111	BAS_XE	EUR	1 900 000		
BAYER AG-REG	Pharmaceuticals	Common Stock	Xetra	DE000BAY0017	BAYN_XE	EUR	1 900 000		
BAYERISCHE MOTOREN WERKE AG	Automobiles	Common Stock	Xetra	DE0005190003	BMW_XE	EUR	1 900 000		
BEIERSDORF AG	Personal Products	Common Stock	Xetra	DE0005200000	BEI_XE	EUR	1 900 000		
COMMERZBANK AG	Commercial Banks	Common Stock	Xetra	DE0008032004	CBK_XE	EUR	1 900 000	95%	
DAIMLER AG-REGISTERED SHARES	Automobiles	Common Stock	Xetra	DE0007100000	DAI_XE	EUR	1 900 000		
DEUTSCHE BANK AG-REGISTERED	Capital Markets	Common Stock	Xetra	DE0005140008	DBK_XE	EUR	1 900 000		
DEUTSCHE LUFTHANSA-REG	Airlines	Common Stock	Xetra	DE0008232125	LHA_XE	EUR	1 900 000		
DEUTSCHE POST AG-REG	Air Freight & Logistics	Common Stock	Xetra	DE0005552004	DPW_XE	EUR	1 900 000		
DEUTSCHE TELEKOM AG-REG	Diversified Telecommunication	Common Stock	Xetra	DE0005557508	DTE_XE	EUR	1 900 000		
E.ON AG	Electric Utilities	Common Stock	Xetra	DE000ENAG999	EOAN_XE	EUR	1 900 000		
FRESENIUS MEDICAL CARE AG & FRESENIUS SE & CO KGAA	Health Care Providers & Servic	Common Stock	Xetra	DE0005785802	FME_XE	EUR	1 900 000		
HEIDELBERGCEMENT AG	Construction Materials	Common Stock	Xetra	DE0005785604	FRE_XE	EUR	1 900 000		
HENKEL AG & CO KGAA VORZUG	Household Products	Preference	Xetra	DE0006048432	HEI_XE	EUR	1 900 000		
INFINEON TECHNOLOGIES AG	Semiconductors & Semiconductor	Common Stock	Xetra	DE0006231004	HEN3_XE	EUR	1 900 000		
K+S AG-REG	Chemicals	Common Stock	Xetra	DE000KSAG888	IFX_XE	EUR	1 900 000		
LINDE AG	Chemicals	Common Stock	Xetra	DE0006483001	SDF_XE	EUR	1 900 000		
MAN SE	Machinery	Common Stock	Xetra	DE0005937007	LIN_XE	EUR	1 900 000		
MERCK KGAA	Pharmaceuticals	Common Stock	Xetra	DE0006599905	MAN_XE	EUR	1 900 000		
METRO AG	Food & Staples Retailing	Common Stock	Xetra	DE0006599905	MRK_XE	EUR	1 900 000		
MUENCHENER RUECKVER AG-REG	Insurance	Common Stock	Xetra	DE0007257503	MEO_XE	EUR	1 900 000		
RWE AG	Multi-Utilities	Common Stock	Xetra	DE0008430026	MUV2_XE	EUR	1 900 000		
SAP AG	Software	Common Stock	Xetra	DE0007037129	RWE_XE	EUR	1 900 000		
SIEMENS AG-REG	Industrial Conglomerates	Common Stock	Xetra	DE0007164600	SAP_XE	EUR	1 900 000		
THYSSENKRUPP AG	Metals & Mining	Common Stock	Xetra	DE0007236101	SIE_XE	EUR	1 900 000		
VOLKSWAGEN AG-PFD	Automobiles	Preference	Xetra	DE0007500001	TKA_XE	EUR	1 900 000		
ACCOR SA	Hotels Restaurants & Leisure	Common Stock	EN Paris	DE0007664039	VOW3_XE	EUR	1 900 000		
AIR LIQUIDE SA	Chemicals	Common Stock	EN Paris	FR0000120404	AC_E	EUR	1 900 000		
ALCATEL-LUCENT	Communications Equipment	Common Stock	EN Paris	FR0000120073	AI_E	EUR	1 900 000		
ALSTOM	Electrical Equipment	Common Stock	EN Paris	FR0000130007	ALU_E	EUR	1 900 000	95%	
ARCELORMITTAL	Metals & Mining	Common Stock	EN Amsterdam	FR0010220475	ALO_E	EUR	1 900 000		
AXA SA	Insurance	Common Stock	EN Paris	LU0323134006	MT_E	EUR	1 900 000		
BNP PARIBAS	Commercial Banks	Common Stock	EN Paris	FR0000120628	CS_E	EUR	1 900 000		
BOUYGUES SA	Construction & Engineering	Common Stock	EN Paris	FR0000131104	BNP_E	EUR	1 900 000	95%	
CAP GEMINI	IT Services	Common Stock	EN Paris	FR0000120503	EN_E	EUR	1 900 000		
CARREFOUR SA	Food & Staples Retailing	Common Stock	EN Paris	FR0000125338	CAP_E	EUR	1 900 000		
CREDIT AGRICOLE SA	Commercial Banks	Common Stock	EN Paris	FR0000120172	CA_E	EUR	1 900 000		
DANONE	Food Products	Common Stock	EN Paris	FR0000045072	ACA_E	EUR	1 900 000	95%	
EADS NV	Aerospace & Defense	Common Stock	EN Paris	FR0000120644	BN_E	EUR	1 900 000		
EDF	Electric Utilities	Common Stock	EN Paris	NL0000235190	EAD_E	EUR	1 900 000		
ESSILOR INTERNATIONAL	Health Care Equipment & Suppli	Common Stock	EN Paris	FR0010242511	EDF_E	EUR	1 900 000		
FRANCE TELECOM SA	Diversified Telecommunication	Common Stock	EN Paris	FR0000121667	EI_E	EUR	1 900 000		
GDF SUEZ	Multi-Utilities	Common Stock	EN Paris	FR0000133308	FTE_E	EUR	1 900 000		
L'OREAL	Personal Products	Common Stock	EN Paris	FR0010208488	GSZ_E	EUR	1 900 000		
LAFARGE SA	Construction Materials	Common Stock	EN Paris	FR0000120321	OR_E	EUR	1 900 000		
LEGRAND SA	Electrical Equipment	Common Stock	EN Paris	FR0000120537	LG_E	EUR	1 900 000		
LVMH MOET HENNESSY LOUIS VUI	Textiles, Apparel & Luxury Goo	Common Stock	EN Paris	FR0010307819	LR_E	EUR	1 900 000		
MICHELIN (CGDE)-B	Auto Components	Common Stock	EN Paris	FR0000121014	MC_E	EUR	1 900 000		
PERNOD-RICARD SA	Beverages	Common Stock	EN Paris	FR0000121261	ML_E	EUR	1 900 000		
PEUGEOT SA	Automobiles	Common Stock	EN Paris	FR0000120693	RI_E	EUR	1 900 000		
PPR	Multiline Retail	Common Stock	EN Paris	FR0000121501	UG_E	EUR	1 900 000		
PUBLICIS GROUPE	Media	Common Stock	EN Paris	FR0000121485	PP_E	EUR	1 900 000		
RENAULT SA	Automobiles	Common Stock	EN Paris	FR0000130577	PUB_E	EUR	1 900 000		
SAFRAN SA	Aerospace & Defense	Common Stock	EN Paris	FR0000131906	RNO_E	EUR	1 900 000		
COMPAGNIE DE SAINT-GOBAIN	Building Products	Common Stock	EN Paris	FR0000073272	SAF_E	EUR	1 900 000		
SANOFI	Pharmaceuticals	Common Stock	EN Paris	FR0000125007	SGO_E	EUR	1 900 000		
SCHNEIDER ELECTRIC SA	Electrical Equipment	Common Stock	EN Paris	FR0000120578	SAN_E	EUR	1 900 000		
SOCIETE GENERALE	Commercial Banks	Common Stock	EN Paris	FR0000121972	SU_E	EUR	1 900 000		
STMICROELECTRONICS NV	Semiconductors & Semiconductor	Common Stock	EN Paris	FR0000130809	GLE_E	EUR	1 900 000	95%	
TECHNIP SA	Energy Equipment & Services	Common Stock	EN Paris	NL0000226223	STM_E	EUR	1 900 000		
TOTAL SA	Oil, Gas & Consumable Fuels	Common Stock	EN Paris	FR0000131708	TEC_E	EUR	1 900 000		
UNIBAIL-RODAMCO SE	Real Estate Investment Trusts	REIT	EN Paris	FR0000120271	FP_E	EUR	1 900 000		
VALLOUREC	Machinery	Common Stock	EN Paris	FR0000124711	UL_E	EUR	1 900 000		
VEOLIA ENVIRONNEMENT	Multi-Utilities	Common Stock	EN Paris	FR0000120354	VK_E	EUR	1 900 000		
VINCI SA	Construction & Engineering	Common Stock	EN Paris	FR0000124141	VIE_E	EUR	1 900 000		
				FR0000125486	DG_E	EUR	1 900 000		

VIVENDI	Diversified Telecommunication	Common Stock	EN Paris	FR0000127771	VIV_E	EUR	1 900 000		
APPLE INC	Computers & Peripherals	Common Stock	NASDAQ GS	US0378331005	AAPL_NA	USD	2 500 000	*	
ALCOA INC	Metals & Mining	Common Stock	New York	US0138171014	AA_NY	USD	2 500 000	*	
ABBOTT LABORATORIES	Pharmaceuticals	Common Stock	New York	US0028241000	ABT_NY	USD	2 500 000	*	
AMERICAN ELECTRIC POWER	Electric Utilities	Common Stock	New York	US0255371017	AEP_NY	USD	2 500 000	*	
ALLSTATE CORP	Insurance	Common Stock	New York	US0200021014	ALL_NY	USD	2 500 000	*	
AMGEN INC	Biotechnology	Common Stock	NASDAQ GS	US0311621009	AMGN_NA	USD	2 500 000	*	
AMAZON.COM INC	Internet & Catalog Retail	Common Stock	NASDAQ GS	US0231351067	AMZN_NA	USD	2 500 000	*	
APACHE CORP	Oil, Gas & Consumable Fuels	Common Stock	New York	US0374111054	APA_NY	USD	2 500 000	*	
AVON PRODUCTS INC	Personal Products	Common Stock	New York	US0543031027	AVP_NY	USD	2 500 000	*	
AMERICAN EXPRESS CO	Consumer Finance	Common Stock	New York	US0258161092	AXP_NY	USD	2 500 000	*	
BOEING CO/THE	Aerospace & Defense	Common Stock	New York	US0970231058	BA_NY	USD	2 500 000	*	
BANK OF AMERICA CORP	Diversified Financial Services	Common Stock	New York	US0605051046	BAC_NY	USD	2 500 000	*	
BAXTER INTERNATIONAL INC	Health Care Equipment & Suppli	Common Stock	New York	US0718131099	BAX_NY	USD	2 500 000	*	
BAKER HUGHES INC	Energy Equipment & Services	Common Stock	New York	US0572241075	BHI_NY	USD	2 500 000	*	
BANK OF NEW YORK MELLON CORP	Capital Markets	Common Stock	New York	US0640581007	BK_NY	USD	2 500 000	*	
BRISTOL-MYERS SQUIBB CO	Pharmaceuticals	Common Stock	New York	US1101221083	BMJ_NY	USD	2 500 000	*	
BERKSHIRE HATHAWAY INC-CL B	Insurance	Common Stock	New York	US0846707026	BRK.B_NY	USD	2 500 000	*	
CITIGROUP INC	Diversified Financial Services	Common Stock	New York	US1729674242	C_NY	USD	2 500 000	*	
CATERPILLAR INC	Machinery	Common Stock	New York	US1491231015	CAT_NY	USD	2 500 000	*	
COLGATE-PALMOLIVE CO	Household Products	Common Stock	New York	US1941621039	CL_NY	USD	2 500 000	*	
COMCAST CORP-CLASS A	Media	Common Stock	NASDAQ GS	US20030N1019	CMCSA_NA	USD	2 500 000	*	
CAPITAL ONE FINANCIAL CORP	Consumer Finance	Common Stock	New York	US14040H1059	COF_NY	USD	2 500 000	*	
CONOCOPHILLIPS	Oil, Gas & Consumable Fuels	Common Stock	New York	US20825C1045	COP_NY	USD	2 500 000	*	
COSTCO WHOLESALE CORP	Food & Staples Retailing	Common Stock	NASDAQ GS	US22160K1051	COST_NA	USD	2 500 000	*	
CISCO SYSTEMS INC	Communications Equipment	Common Stock	NASDAQ GS	US17275R1023	CSCO_NA	USD	2 500 000	*	
CVS CAREMARK CORP	Food & Staples Retailing	Common Stock	New York	US1266501006	CVS_NY	USD	2 500 000	*	
CHEVRON CORP	Oil, Gas & Consumable Fuels	Common Stock	New York	US1667641005	CVX_NY	USD	2 500 000	*	
DU PONT (E.I.) DE NEMOURS	Chemicals	Common Stock	New York	US2635341090	DD_NY	USD	2 500 000	*	
DELL INC	Computers & Peripherals	Common Stock	NASDAQ GS	US24702R1014	DELL_NA	USD	2 500 000	*	
WALT DISNEY CO/THE	Media	Common Stock	New York	US2546871060	DIS_NY	USD	2 500 000	*	
DOW CHEMICAL CO/THE	Chemicals	Common Stock	New York	US2605431038	DOW_NY	USD	2 500 000	*	
DEVON ENERGY CORPORATION	Oil, Gas & Consumable Fuels	Common Stock	New York	US25179M1036	DVN_NY	USD	2 500 000	*	
EMC CORP/MASS	Computers & Peripherals	Common Stock	New York	US2686481027	EMC_NY	USD	2 500 000	*	
EMERSON ELECTRIC CO	Electrical Equipment	Common Stock	New York	US2910111044	EMR_NY	USD	2 500 000	*	
ENTERGY CORP	Electric Utilities	Common Stock	New York	US29364G1031	ETR_NY	USD	2 500 000	*	
EXELON CORP	Electric Utilities	Common Stock	New York	US30161N1019	EXC_NY	USD	2 500 000	*	
FORD MOTOR CO	Automobiles	Common Stock	New York	US3453708600	F_NY	USD	2 500 000	*	
FREPORT-MCMORAN COPPER	Metals & Mining	Common Stock	New York	US35671D8570	FCX_NY	USD	2 500 000	*	
FEDEX CORP	Air Freight & Logistics	Common Stock	New York	US31428X1063	FDX_NY	USD	2 500 000	*	
GENERAL DYNAMICS CORP	Aerospace & Defense	Common Stock	New York	US3695501086	GD_NY	USD	2 500 000	*	
GENERAL ELECTRIC CO	Industrial Conglomerates	Common Stock	New York	US3696041033	GE_NY	USD	2 500 000	*	
GILEAD SCIENCES INC	Biotechnology	Common Stock	NASDAQ GS	US3755581036	GILD_NA	USD	2 500 000	*	
GOOGLE INC-CL A	Internet Software & Services	Common Stock	NASDAQ GS	US38259P5089	GOOG_NA	USD	2 500 000	*	
GOLDMAN SACHS GROUP INC	Capital Markets	Common Stock	New York	US38141G1040	GS_NY	USD	2 500 000	*	
HALLIBURTON CO	Energy Equipment & Services	Common Stock	New York	US4062161017	HAL_NY	USD	2 500 000	*	
HOME DEPOT INC	Specialty Retail	Common Stock	New York	US4370761029	HD_NY	USD	2 500 000	*	
HJ HEINZ CO	Food Products	Common Stock	New York	US4230741039	HNZ_NY	USD	2 500 000	*	
HONEYWELL INTERNATIONAL INC	Aerospace & Defense	Common Stock	New York	US4385161066	HON_NY	USD	2 500 000	*	
HEWLETT-PACKARD CO	Computers & Peripherals	Common Stock	New York	US4282361033	HPQ_NY	USD	2 500 000	*	
INTL BUSINESS MACHINES CORP	IT Services	Common Stock	New York	US4592001014	IBM_NY	USD	2 500 000	*	
INTEL CORP	Semiconductors & Semiconductor	Common Stock	NASDAQ GS	US4581401001	INTC_NA	USD	2 500 000	*	
JOHNSON & JOHNSON	Pharmaceuticals	Common Stock	New York	US4781601046	JNJ_NY	USD	2 500 000	*	
JPMORGAN CHASE & CO	Diversified Financial Services	Common Stock	New York	US46625H1005	JPM_NY	USD	2 500 000	*	
KRAFT FOODS INC-CLASS A	Food Products	Common Stock	New York	US50075N1046	KFT_NY	USD	2 500 000	*	
COCA-COLA CO/THE	Beverages	Common Stock	New York	US1912161007	KO_NY	USD	2 500 000	*	
LOCKHEED MARTIN CORP	Aerospace & Defense	Common Stock	New York	US5398301094	LMT_NY	USD	2 500 000	*	
LOWE'S COS INC	Specialty Retail	Common Stock	New York	US5486611073	LOW_NY	USD	2 500 000	*	
MASTERCARD INC-CLASS A	IT Services	Common Stock	New York	US57636Q1040	MA_NY	USD	2 500 000	*	
MCDONALD'S CORP	Hotels Restaurants & Leisure	Common Stock	New York	US5801351017	MCD_NY	USD	2 500 000	*	
MEDTRONIC INC	Health Care Equipment & Suppli	Common Stock	New York	US5850551061	MDT_NY	USD	2 500 000	*	
METLIFE INC	Insurance	Common Stock	New York	US59156R1086	MET_NY	USD	2 500 000	*	
3M CO	Industrial Conglomerates	Common Stock	New York	US88579Y1010	MMM_NY	USD	2 500 000	*	
ALTRIA GROUP INC	Tobacco	Common Stock	New York	US0220951033	MO_NY	USD	2 500 000	*	
MONSANTO CO	Chemicals	Common Stock	New York	US61166W1018	MON_NY	USD	2 500 000	*	
MERCK & CO. INC.	Pharmaceuticals	Common Stock	New York	US58933Y1055	MRK_NY	USD	2 500 000	*	
MORGAN STANLEY	Capital Markets	Common Stock	New York	US6174464486	MS_NY	USD	2 500 000	95%	
MICROSOFT CORP	Software	Common Stock	NASDAQ GS	US5949181045	MSFT_NA	USD	2 500 000	*	
NIKE INC-CL B	Textiles, Apparel & Luxury Goo	Common Stock	New York	US6541061031	NKE_NY	USD	2 500 000	*	
NATIONAL OILWELL VARCO INC	Energy Equipment & Services	Common Stock	New York	US6370711011	NOV_NY	USD	2 500 000	*	
NORFOLK SOUTHERN CORP	Road & Rail	Common Stock	New York	US6558441084	NSC_NY	USD	2 500 000	*	
NEWS CORP-CL A	Media	Common Stock	NASDAQ GS	US65248E1047	NWSA_NA	USD	2 500 000	*	
ORACLE CORP	Software	Common Stock	NASDAQ GS	US68389X1054	ORCL_NA	USD	2 500 000	*	
OCCIDENTAL PETROLEUM CORP	Oil, Gas & Consumable Fuels	Common Stock	New York	US6745991058	OXY_NY	USD	2 500 000	*	
PEPSICO INC	Beverages	Common Stock	New York	US7134481081	PEP_NY	USD	2 500 000	*	
PFIZER INC	Pharmaceuticals	Common Stock	New York	US7170811035	PFE_NY	USD	2 500 000	*	
PROCTER & GAMBLE CO/THE	Household Products	Common Stock	New York	US7427181091	PG_NY	USD	2 500 000	*	
PHILIP MORRIS INTERNATIONAL	Tobacco	Common Stock	New York	US7181721090	PM_NY	USD	2 500 000	*	
QUALCOMM INC	Communications Equipment	Common Stock	NASDAQ GS	US7475251036	QCOM_NA	USD	2 500 000	*	
RAYTHEON COMPANY	Aerospace & Defense	Common Stock	New York	US7551151071	RTN_NY	USD	2 500 000	*	
SPRINT NEXTEL CORP	Wireless Telecommunication Ser	Common Stock	New York	US8520611000	S_NY	USD	2 500 000	95%	
SCHLUMBERGER LTD	Energy Equipment & Services	Common Stock	New York	AN8068571086	SLB_NY	USD	2 500 000	*	
SOUTHERN CO/THE	Electric Utilities	Common Stock	New York	US8425871071	SO_NY	USD	2 500 000	*	
AT&T INC	Diversified Telecommunication	Common Stock	New York	US00206R1023	T_NY	USD	2 500 000	*	
TARGET CORP	Multiline Retail	Common Stock	New York	US87612E1064	TGT_NY	USD	2 500 000	*	
TIME WARNER INC	Media	Common Stock	New York	US8873173038	TWX_NY	USD	2 500 000	*	
TEXAS INSTRUMENTS INC	Semiconductors & Semiconductor	Common Stock	NASDAQ GS	US8825081040	TXN_NA	USD	2 500 000	*	
UNITEDHEALTH GROUP INC	Health Care Providers & Servic	Common Stock	New York	US91324P1021	UNH_NY	USD	2 500 000	*	
UNION PACIFIC CORP	Road & Rail	Common Stock	New York	US9078181081	UNP_NY	USD	2 500 000	*	
UNITED PARCEL SERVICE-CL B	Air Freight & Logistics	Common Stock	New York	US9113121068	UPS_NY	USD	2 500 000	*	
US BANCORP	Commercial Banks	Common Stock	New York	US9029733048	USB_NY	USD	2 500 000	*	
UNITED TECHNOLOGIES CORP	Aerospace & Defense	Common Stock	New York	US9130171096	UTX_NY	USD	2 500 000	*	
VISA INC-CLASS A SHARES	IT Services	Common Stock	New York	US92826C8394	V_NY	USD	2 500 000	*	
VERIZON COMMUNICATIONS INC	Diversified Telecommunication	Common Stock	New York	US92343V1044	VZ_NY	USD	2 500 000	*	
WALGREEN CO	Food & Staples Retailing	Common Stock	New York	US9314221097	WAG_NY	USD	2 500 000	*	
WELLS FARGO & CO	Commercial Banks	Common Stock	New York	US9497461015	WFC_NY	USD	2 500 000	*	
WILLIAMS COS INC	Oil, Gas & Consumable Fuels	Common Stock	New York	US9694571004	WMB_NY	USD	2 500 000	*	
WAL-MART STORES INC	Food & Staples Retailing	Common Stock	New York	US9311421039	WMT_NY	USD	2 500 000	*	

