

6/19/2006

PINE, FREEDOM, & SPRUCE CUSIPS PLEDGED TO CHASE TODAY (AT AROUND 5

1:33 p.m.	NFE Adjustments:	656,189,655.58
	Cash Balance:	(39,616,563,434.14)
	Security Value:	213,541,405,472.48
	Shell Requirement (-):	167,144,311,336.58
	SLD Cash Lien(-):	522,286,855.65
	Intra-Day Credit:	200,000,000.00
	Net Position	7,114,433,501.69
	Approved Risks(-):	3,041,753,639.11
	Credit Position	4,072,679,862.58

2:12 p.m.	NFE Adjustments:	656,189,655.58
	Cash Balance:	(31,200,142,158.74)
	Security Value:	211,677,895,716.75
	Shell Requirement (-):	174,584,085,476.51
	SLD Cash Lien(-):	477,042,988.25
	Intra-Day Credit:	200,000,000.00
	Net Position	6,272,814,748.83
	Approved Risks(-):	2,350,251,714.04
	Credit Position	3,922,563,034.79

2:56PM	NFE Adjustments:	656,189,655.58
	Cash Balance:	(28,625,334,936.86)
	Security Value:	213,193,497,417.01
	Shell Requirement (-):	178,047,625,752.03
	SLD Cash Lien(-):	(548,321,156.64)
	Intra-Day Credit:	200,000,000.00
	Net Position	7,925,047,540.34
	Approved Risks(-):	2,094,929,624.53
	Credit Position	5,830,117,915.81

3:38PM	NFE Adjustments:	656,189,655.58
	Cash Balance:	(22,872,257,893.06)
	Security Value:	216,081,439,745.35
	Shell Requirement (-):	184,569,988,014.40
	SLD Cash Lien(-):	(548,321,156.64)
	Intra-Day Credit:	200,000,000.00
	Net Position	10,043,704,650.11
	Approved Risks(-):	2,039,756,635.20
	Credit Position	8,003,948,014.91

4:15PM	NFE Adjustments:	656,189,655.58
	Cash Balance:	(9,445,513,834.43)
	Security Value:	224,686,043,347.51
	Shell Requirement (-):	218,545,500,928.96

LBEX-LL 385672

SLD Cash Lien(-):	(1,364,321,156.64)
Intra-Day Credit:	200,000,000.00
Net Position	<u>(1,084,460,603.66)</u>
Approved Risks(-):	2,038,756,635.20
Credit Position	<u>(3,123,217,238.86)</u>

5:19PM	NFE Adjustments:	656,189,655.58
	Cash Balance:	838,341,199.04
	Security Value:	250,650,398,588.60
	Shell Requirement (-):	231,798,812,654.66
	SLD Cash Lien(-):	(1,364,321,156.64)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>21,910,437,945.20</u>
	Approved Risks(-):	936,884,182.25
	Credit Position	<u>20,973,553,762.95</u>

LBEX-LL 385673

i:30PM)

LBEX-LL 385674

6/20/2006

9:00AM	NFE Adjustments:	
	Cash Balance:	
	Security Value:	
	Shell Requirement (-):	
	SLD Cash Lien(-):	
	Intra-Day Credit:	
	Net Position	0.00
	Approved Risks(-):	
	Credit Position	0.00

10:00AM	NFE Adjustments:	
	Cash Balance:	
	Security Value:	
	Shell Requirement (-):	
	SLD Cash Lien(-):	
	Intra-Day Credit:	
	Net Position	0.00
	Approved Risks(-):	
	Credit Position	0.00

11:00AM	NFE Adjustments:	
	Cash Balance:	
	Security Value:	
	Shell Requirement (-):	
	SLD Cash Lien(-):	
	Intra-Day Credit:	
	Net Position	0.00
	Approved Risks(-):	
	Credit Position	0.00

12:30PM	NFE Adjustments:		(2,559,583,981.01)
	Cash Balance:		(51,981,707,244.43)
	Security Value:		215,471,957,572.67
	Shell Requirement (-):		158,920,437,719.90
	SLD Cash Lien(-):		285,101,360.14
	Intra-Day Credit:		200,000,000.00
	Net Position		1,925,127,267.19
	Approved Risks(-):		1,610,040,561.84
	Credit Position		315,086,705.35

1:28PM	NFE Adjustments:		(2,559,583,981.01)
	Cash Balance:		(36,824,511,377.97)
	Security Value:		211,359,892,313.17
	Shell Requirement (-):		170,291,172,365.27

LBEX-LL 385675

SLD Cash Lien(-):	287,195,084.15
Intra-Day Credit:	200,000,000.00
Net Position	1,597,429,504.77
Approved Risks(-):	1,554,214,153.40
Credit Position	43,215,351.37

4:00PM	NFE Adjustments:	(1,459,583,981.01)
	Cash Balance:	(10,328,466,315.40)
	Security Value:	213,886,899,252.19
	Shell Requirement (-):	213,630,153,774.27
	SLD Cash Lien(-):	(1,212,204,914.44)
	Intra-Day Credit:	200,000,000.00
	Net Position	(10,119,099,904.05)
	Approved Risks(-):	1,175,663,936.14
	Credit Position	(11,294,763,840.19)

4:17PM	NFE Adjustments:	(1,459,583,981.01)
	Cash Balance:	(6,671,097,573.64)
	Security Value:	222,184,793,004.15
	Shell Requirement (-):	217,320,889,890.87
	SLD Cash Lien(-):	(1,172,424,914.44)
	Intra-Day Credit:	200,000,000.00
	Net Position	(1,894,353,526.93)
	Approved Risks(-):	1,175,663,936.14
	Credit Position	(3,070,017,463.07)

4:33PM	NFE Adjustments:	(1,459,583,981.01)
	Cash Balance:	(2,849,874,098.57)
	Security Value:	224,914,323,035.79
	Shell Requirement (-):	217,048,943,314.38
	SLD Cash Lien(-):	(1,172,424,914.44)
	Intra-Day Credit:	200,000,000.00
	Net Position	4,928,346,556.27
	Approved Risks(-):	1,176,538,225.68
	Credit Position	3,751,808,330.59

6:08PM	NFE Adjustments:	(1,459,583,981.01)
	Cash Balance:	(205,545,247.04)
	Security Value:	244,509,119,337.33
	Shell Requirement (-):	219,447,391,033.50
	SLD Cash Lien(-):	291,659,152.71
	Intra-Day Credit:	200,000,000.00
	Net Position	23,304,939,923.07
	Approved Risks(-):	71,075,382.63
	Credit Position	23,233,864,540.44

LBEX-LL 385676

6/23/2006

9:37AM	NFE Adjustments:	(3,617,333,101.14)
	Cash Balance:	(164,760,359,901.86)
	Security Value:	228,755,104,265.81
	Shell Requirement (-):	34,197,845,410.26
	SLD Cash Lien(-):	13,035,585,418.64
	Intra-Day Credit:	200,000,000.00
	Net Position	13,343,980,433.91
Approved Risks(-):	329,785,042.62	
Credit Position	13,014,195,391.29	

10:55AM	NFE Adjustments:	(3,617,333,101.14)
	Cash Balance:	(160,312,184,493.93)
	Security Value:	230,939,011,243.46
	Shell Requirement (-):	41,424,445,410.26
	SLD Cash Lien(-):	12,727,147,938.24
	Intra-Day Credit:	200,000,000.00
	Net Position	13,057,900,299.89
Approved Risks(-):	1,319,055,164.26	
Credit Position	11,738,845,135.63	

11:15AM	NFE Adjustments:	(3,617,333,101.14)
	Cash Balance:	(57,375,063,704.56)
	Security Value:	231,327,387,121.98
	Shell Requirement (-):	163,037,382,805.79
	SLD Cash Lien(-):	(326,888,912.94)
	Intra-Day Credit:	200,000,000.00
	Net Position	7,824,496,423.43
Approved Risks(-):	2,467,897,250.38	
Credit Position	5,356,599,173.05	

12:00PM	NFE Adjustments:	(3,617,333,101.14)
	Cash Balance:	(52,933,374,994.67)
	Security Value:	227,609,867,478.43
	Shell Requirement (-):	163,743,339,728.35
	SLD Cash Lien(-):	(340,058,358.05)
	Intra-Day Credit:	200,000,000.00
	Net Position	7,855,878,012.32
Approved Risks(-):	3,611,274,344.31	
Credit Position	4,244,603,668.01	

1:50PM	NFE Adjustments:	(3,617,333,101.14)
	Cash Balance:	(36,350,373,374.34)
	Security Value:	220,408,719,640.50
	Shell Requirement (-):	176,211,974,552.13

LBEX-LL 385677

SLD Cash Lien(-):	(1,730,295,626.16)
Intra-Day Credit:	200,000,000.00
Net Position	6,159,334,239.05
Approved Risks(-):	3,358,381,674.09
Credit Position	2,800,952,564.96

2:40PM	NFE Adjustments:	(3,617,333,101.14)
	Cash Balance:	(25,857,901,690.48)
	Security Value:	220,762,261,433.58
	Shell Requirement (-):	183,190,235,195.43
	SLD Cash Lien(-):	(1,760,111,910.22)
	Intra-Day Credit:	200,000,000.00
	Net Position	10,056,903,356.75
	Approved Risks(-):	2,335,915,656.43
	Credit Position	7,720,987,700.32

LBEX-LL 385678

6/25/2006

8:45AM	NFE Adjustments:	(48,390,810,063.34)
	Cash Balance:	(195,079,515,751.24)
	Security Value:	262,848,283,542.31
	Shell Requirement (-):	25,222,996,938.00
	SLD Cash Lien(-):	13,636,163,872.81
	Intra-Day Credit:	200,000,000.00
	Net Position	(19,281,203,083.08)
	Approved Risks(-):	528,794,888.47
	Credit Position	(19,809,997,971.55)

0.00

8:57AM	NFE Adjustments:	0.00
	Cash Balance:	(187,674,629,988.35)
	Security Value:	257,176,117,044.24
	Shell Requirement (-):	28,414,576,938.00
	SLD Cash Lien(-):	13,636,163,872.81
	Intra-Day Credit:	200,000,000.00
	Net Position	27,650,746,245.08
	Approved Risks(-):	9,668,971,856.71
	Credit Position	17,981,774,388.37

\$20bn pumped in by Chase

1:14PM	NFE Adjustments:	(4,151,034,551.86)
	Cash Balance:	(37,882,184,410.97)
	Security Value:	233,654,473,569.75
	Shell Requirement (-):	184,721,274,887.84
	SLD Cash Lien(-):	550,958,991.11
	Intra-Day Credit:	200,000,000.00
	Net Position	6,549,020,727.97
	Approved Risks(-):	3,794,481,223.64
	Credit Position	2,754,539,504.33

2:11PM	NFE Adjustments:	(4,151,034,551.86)
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CHASE BDAS - EXTRA Enterprise

File Edit View Tools Session Options Help

102 JPMORGAN CHASE BANK SECURITY CLEARING

COMMAND: CRED ACCOUNT: DG82

Dealer: LBN Tran number: 42312

Message type: DELIVER

Security: NOTY 08/15/13 4.25

With: BK OF NYC/BTECREPO

Money: 26,156,250.00

Value: 26,218,686.67

Approvals 0

Unapproved Risk Items: 2856

Credit Info

NFE Adjustments: .3

Cash Balance: -195,079,515,751.2

Security Value: 262848283542.3

Shell Requirement(-): 25,222,996,938.0

SLD Lien(-): 13,636,163,872.8

Intra-day Credit: 200,000,000.0

Net Position -19,281,203,083.0

Approved Risks(-): 528,794,888.4

Credit Position -19,809,997,971.5

CREDD1-S-001 Next unapproved risk

1(002,048)

LBEX-LL 385679

Cash Balance:	(21,483,384,584.22)
Security Value:	228,493,864,688.78
Shell Requirement (-):	197,613,418,310.63
SLD Cash Lien(-):	550,958,991.11
Intra-Day Credit:	200,000,000.00
Net Position	4,895,068,250.96
Approved Risks(-):	3,372,124,190.54
Credit Position	1,522,944,060.42

3:00PM	NFE Adjustments:	(4,151,034,551.86)
	Cash Balance:	(19,130,558,803.14)
	Security Value:	228,391,933,103.78
	Shell Requirement (-):	199,903,328,844.98
	SLD Cash Lien(-):	591,396,838.49
	Intra-Day Credit:	200,000,000.00
	Net Position	4,815,614,065.31
	Approved Risks(-):	3,296,450,858.48
	Credit Position	1,519,163,206.83

4:00PM	NFE Adjustments:	(4,151,034,551.86)
	Cash Balance:	(19,130,558,803.14)
	Security Value:	228,391,933,103.78
	Shell Requirement (-):	199,903,328,844.98
	SLD Cash Lien(-):	591,396,838.49
	Intra-Day Credit:	200,000,000.00
	Net Position	4,815,614,065.31
	Approved Risks(-):	3,296,450,858.48
	Credit Position	1,519,163,206.83

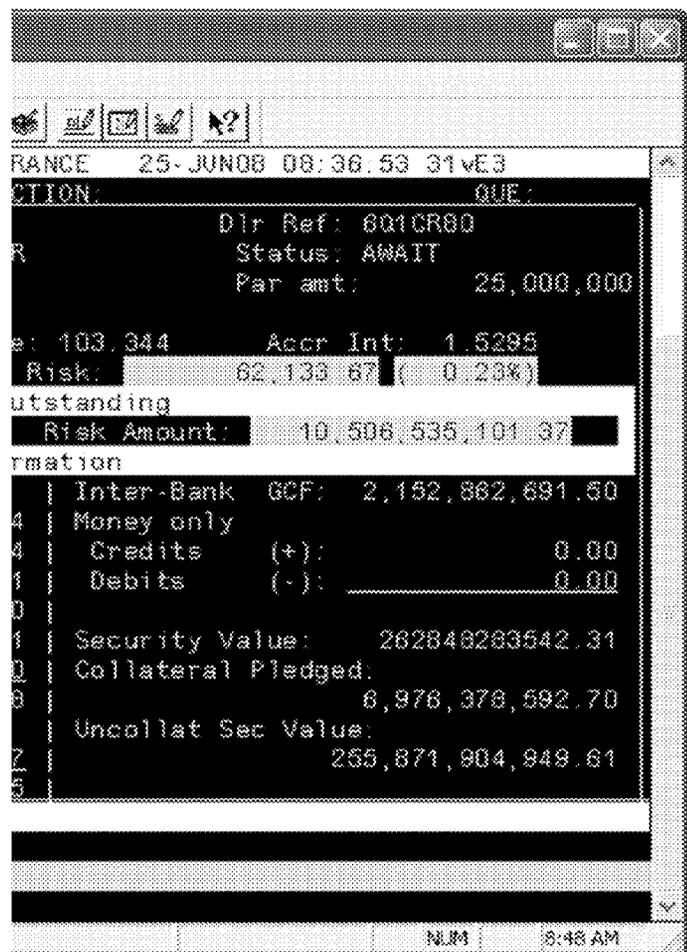
5:30PM	NFE Adjustments:	(4,151,034,551.86)
	Cash Balance:	(927,567,263.21)
	Security Value:	273,280,836,295.65
	Shell Requirement (-):	248,857,010,714.93
	SLD Cash Lien(-):	(423,094,709.99)

LBEX-LL 385680

Intra-Day Credit:	200,000,000.00
Net Position	19,968,318,475.64
Approved Risks(-):	108,020,848.95
Credit Position	19,860,297,626.69

5:30PM	NFE Adjustments:	(4,151,361,687.97)
	Cash Balance:	(1,062,953,702.90)
	Security Value:	273,403,009,288.80
	Shell Requirement (-):	247,767,495,338.26
	SLD Cash Lien(-):	(3,133,278,965.43)
	Intra-Day Credit:	200,000,000.00
	Net Position	23,754,477,525.10
	Approved Risks(-):	108,018,784.52
	Credit Position	23,646,458,740.58

LBEX-LL 385681



LBEX-LL 385682

6/26/2006

8:45AM	NFE Adjustments:	(4,113,099,670.20)
	Cash Balance:	(173,297,953,941.58)
	Security Value:	236,797,831,756.93
	Shell Requirement (-):	28,820,062,120.91
	SLD Cash Lien(-):	10,615,132,512.37
	Intra-Day Credit:	200,000,000.00
	Net Position	20,151,583,511.87
Approved Risks(-):	534,682,003.26	
Credit Position	19,616,901,508.61	

9:00AM	NFE Adjustments:	(4,113,099,670.20)
	Cash Balance:	(173,297,953,941.58)
	Security Value:	236,797,831,756.93
	Shell Requirement (-):	28,820,062,120.91
	SLD Cash Lien(-):	10,615,132,512.37
	Intra-Day Credit:	200,000,000.00
	Net Position	20,151,583,511.87
Approved Risks(-):	534,682,003.26	
Credit Position	19,616,901,508.61	

LBEX-LL 385683

6/27/2006

11:27AM	NFE Adjustments:	(3,215,761,225.48)
	Cash Balance:	(44,674,727,545.48)
	Security Value:	234,855,868,849.67
	Shell Requirement (-):	176,275,513,327.38
	SLD Cash Lien(-):	(2,314,531,731.27)
	Intra-Day Credit:	200,000,000.00
	Net Position	13,204,398,482.60
	Approved Risks(-):	3,229,766,404.91
	Credit Position	9,974,632,077.69

12:00PM	NFE Adjustments:	(3,215,761,225.48)
	Cash Balance:	(43,644,016,169.39)
	Security Value:	233,007,476,297.14
	Shell Requirement (-):	176,410,896,128.66
	SLD Cash Lien(-):	(2,253,003,977.27)
	Intra-Day Credit:	200,000,000.00
	Net Position	12,189,806,750.88
	Approved Risks(-):	2,955,583,132.20
	Credit Position	9,234,223,618.68

1:00PM	NFE Adjustments:	(3,215,761,225.48)
	Cash Balance:	(40,847,048,280.79)
	Security Value:	239,245,753,106.38
	Shell Requirement (-):	185,663,127,176.48
	SLD Cash Lien(-):	(2,257,946,596.19)
	Intra-Day Credit:	200,000,000.00
	Net Position	11,977,763,019.82
	Approved Risks(-):	2,621,678,965.53
	Credit Position	9,356,084,054.29

2:00PM	NFE Adjustments:	(3,215,761,225.48)
	Cash Balance:	(19,773,460,993.43)
	Security Value:	232,225,059,094.12
	Shell Requirement (-):	200,932,574,458.62
	SLD Cash Lien(-):	(2,389,882,164.02)
	Intra-Day Credit:	200,000,000.00
	Net Position	10,893,144,580.61
	Approved Risks(-):	2,394,082,078.16
	Credit Position	8,499,062,502.45

3:00PM	NFE Adjustments:	(3,215,761,225.48)
	Cash Balance:	(20,788,900,041.79)
	Security Value:	236,245,265,599.67
	Shell Requirement (-):	201,621,146,050.23

LBEX-LL 385684

SLD Cash Lien(-):	(2,381,290,784.16)
Intra-Day Credit:	200,000,000.00
Net Position	13,200,749,066.33
Approved Risks(-):	2,324,789,014.38
Credit Position	10,875,960,051.95

4:00PM	NFE Adjustments:	(3,215,761,225.48)
	Cash Balance:	(10,922,172,272.35)
	Security Value:	242,053,661,183.16
	Shell Requirement (-):	218,026,783,105.25
	SLD Cash Lien(-):	(2,379,261,006.19)
	Intra-Day Credit:	200,000,000.00
	Net Position	12,468,205,586.27
	Approved Risks(-):	2,245,602,151.72
	Credit Position	10,222,603,434.55

5:00PM	NFE Adjustments:	(3,215,761,225.48)
	Cash Balance:	(7,997,195,411.16)
	Security Value:	262,970,198,391.45
	Shell Requirement (-):	247,616,768,237.56
	SLD Cash Lien(-):	(3,661,236,346.76)
	Intra-Day Credit:	200,000,000.00
	Net Position	8,001,709,864.01
	Approved Risks(-):	1,153,615,323.73
	Credit Position	6,848,094,540.28

6:12PM	NFE Adjustments:	(3,215,761,225.48)
	Cash Balance:	816,284,631.52
	Security Value:	281,026,051,131.70
	Shell Requirement (-):	257,952,221,692.27
	SLD Cash Lien(-):	(3,151,234,436.82)
	Intra-Day Credit:	200,000,000.00
	Net Position	24,025,587,282.29
	Approved Risks(-):	1,154,170,996.84
	Credit Position	22,871,416,285.45

6:30PM	NFE Adjustments:	(3,215,761,225.48)
	Cash Balance:	816,030,637.22
	Security Value:	281,026,051,131.70
	Shell Requirement (-):	257,952,221,692.27
	SLD Cash Lien(-):	(3,151,234,436.82)
	Intra-Day Credit:	200,000,000.00
	Net Position	24,025,333,287.99
	Approved Risks(-):	1,154,450,106.62

LBEX-LL 385685

Credit Position

22,870,883,181.37

LBEX-LL 385686

6/30/2006

9:00AM	NFE Adjustments:	(3,660,975,606.02)
	Cash Balance:	(186,373,960,723.55)
	Security Value:	242,817,020,220.63
	Shell Requirement (-):	20,443,053,968.75
	SLD Cash Lien(-):	11,625,263,344.53
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>20,913,766,577.78</u>
	Approved Risks(-):	2,424,293,516.94
	Credit Position	<u>18,489,473,060.84</u>

16,837,714,731.87

10:39AM	NFE Adjustments:	(3,666,325,606.02)
	Cash Balance:	(68,443,835,712.24)
	Security Value:	244,809,586,062.95
	Shell Requirement (-):	160,141,098,430.46
	SLD Cash Lien(-):	(3,240,860,286.42)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>15,999,186,600.65</u>
	Approved Risks(-):	1,578,825,820.21
	Credit Position	<u>14,420,360,780.44</u>

11:00AM	NFE Adjustments:	(3,666,325,606.02)
	Cash Balance:	(68,165,086,645.06)
	Security Value:	244,663,485,430.74
	Shell Requirement (-):	160,141,098,430.46
	SLD Cash Lien(-):	(3,370,498,270.80)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>16,261,473,020.00</u>
	Approved Risks(-):	3,081,092,904.26
	Credit Position	<u>13,180,380,115.74</u>

12:00:00	NFE Adjustments:	(3,666,325,606.02)
	Cash Balance:	(65,001,788,883.17)
	Security Value:	246,305,395,526.07
	Shell Requirement (-):	166,669,492,819.26
	SLD Cash Lien(-):	(3,602,417,313.13)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>14,770,205,530.76</u>
	Approved Risks(-):	2,422,245,617.41
	Credit Position	<u>12,347,959,913.34</u>

1:00PM	NFE Adjustments:	(3,666,325,606.02)
	Cash Balance:	(62,897,512,832.32)
	Security Value:	254,970,735,442.37
	Shell Requirement (-):	190,315,920,477.70

LBEX-LL 385687

SLD Cash Lien(-):	(3,633,905,269.86)
Intra-Day Credit:	200,000,000.00
Net Position	<u>1,924,881,796.20</u>
Approved Risks(-):	2,331,791,377.97
Credit Position	<u>(406,909,581.77)</u>

2:00PM	NFE Adjustments:	(3,666,325,606.02)
	Cash Balance:	(50,418,816,795.58)
	Security Value:	250,646,121,282.92
	Shell Requirement (-):	183,922,296,202.06
	SLD Cash Lien(-):	(3,688,664,654.68)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>16,527,347,333.94</u>
	Approved Risks(-):	2,053,198,523.42
	Credit Position	<u>14,474,148,810.52</u>

3:00PM	NFE Adjustments:	(3,666,325,606.02)
	Cash Balance:	(48,167,252,931.75)
	Security Value:	255,416,113,861.71
	Shell Requirement (-):	187,992,328,322.64
	SLD Cash Lien(-):	(3,710,056,656.04)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>19,500,263,657.34</u>
	Approved Risks(-):	1,302,536,063.25
	Credit Position	<u>18,197,727,594.09</u>

4:00PM	NFE Adjustments:	(3,666,325,606.02)
	Cash Balance:	(34,790,893,809.53)
	Security Value:	259,433,652,253.26
	Shell Requirement (-):	203,585,901,593.54
	SLD Cash Lien(-):	(3,710,056,656.04)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>21,300,587,900.21</u>
	Approved Risks(-):	1,178,524,756.03
	Credit Position	<u>20,122,063,144.18</u>

5:04PM	NFE Adjustments:	(3,667,951,885.38)
	Cash Balance:	2,531,747,006.63
	Security Value:	279,409,966,511.00
	Shell Requirement (-):	262,608,124,834.53
	SLD Cash Lien(-):	(4,220,056,656.04)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>20,085,693,453.76</u>
	Approved Risks(-):	76,192,640.63
	Credit Position	<u>20,009,500,813.13</u>

LBEX-LL 385688

5:49PM	NFE Adjustments:	(3,667,951,885.38)
	Cash Balance:	1,707,691,243.00
	Security Value:	288,441,502,367.34
	Shell Requirement (-):	258,610,660,177.91
	SLD Cash Lien(-):	(3,130,104,272.50)
	Intra-Day Credit:	200,000,000.00
	Net Position	31,200,685,819.55
	Approved Risks(-):	75,291,159.93
	Credit Position	31,125,394,659.62

6:45PM	NFE Adjustments:	(3,667,951,885.38)
	Cash Balance:	701,964,855.01
	Security Value:	284,778,999,056.48
	Shell Requirement (-):	259,703,598,728.94
	SLD Cash Lien(-):	(1,020,640,603.22)
	Intra-Day Credit:	200,000,000.00
	Net Position	23,330,053,900.39
	Approved Risks(-):	75,291,159.93
	Credit Position	23,254,762,740.46

LBEX-LL 385689

7/1/2006

9:00AM	NFE Adjustments:	(3,918,419,926.88)
	Cash Balance:	(164,136,109,296.87)
	Security Value:	231,207,094,302.15
	Shell Requirement (-):	30,007,175,479.19
	SLD Cash Lien(-):	13,679,320,124.31
	Intra-Day Credit:	200,000,000.00
	Net Position	19,666,069,474.90
	Approved Risks(-):	462,707,229.44
	Credit Position	19,203,362,245.46

10:20AM	NFE Adjustments:	(3,918,419,926.88)
	Cash Balance:	(43,901,104,331.61)
	Security Value:	223,110,454,535.27
	Shell Requirement (-):	163,288,185,903.05
	SLD Cash Lien(-):	(379,678,539.59)
	Intra-Day Credit:	200,000,000.00
	Net Position	12,582,422,913.32
	Approved Risks(-):	1,251,899,609.21
	Credit Position	11,330,523,304.11

11:27AM	NFE Adjustments:	(3,918,419,926.88)
	Cash Balance:	(36,882,714,315.77)
	Security Value:	220,150,284,458.80
	Shell Requirement (-):	168,444,534,238.02
	SLD Cash Lien(-):	(508,335,787.37)
	Intra-Day Credit:	200,000,000.00
	Net Position	11,612,951,765.50
	Approved Risks(-):	2,514,546,175.81
	Credit Position	9,098,405,589.69

12:00PM	NFE Adjustments:	(3,918,419,926.88)
	Cash Balance:	(35,365,408,032.56)
	Security Value:	219,619,765,916.91
	Shell Requirement (-):	170,109,501,379.84
	SLD Cash Lien(-):	(512,381,143.65)
	Intra-Day Credit:	200,000,000.00
	Net Position	10,938,817,721.28
	Approved Risks(-):	2,012,618,767.43
	Credit Position	8,926,198,953.85

2:00PM	NFE Adjustments:	(3,918,419,926.88)
	Cash Balance:	(28,032,558,897.92)
	Security Value:	228,414,584,642.19
	Shell Requirement (-):	186,137,294,917.86

LBEX-LL 385690

SLD Cash Lien(-):	(569,638,208.49)
Intra-Day Credit:	200,000,000.00
Net Position	11,095,949,108.02
Approved Risks(-):	1,658,607,792.46
Credit Position	9,437,341,315.56

3:37PM	NFE Adjustments:	(3,918,419,926.88)
	Cash Balance:	(24,598,796,365.71)
	Security Value:	234,003,898,796.71
	Shell Requirement (-):	208,318,948,269.82
	SLD Cash Lien(-):	(529,862,459.79)
	Intra-Day Credit:	200,000,000.00
	Net Position	(2,102,403,305.91)
	Approved Risks(-):	1,157,675,959.88
	Credit Position	(3,260,079,265.79)

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and again \

4:06PM	NFE Adjustments:	(3,918,419,926.88)
	Cash Balance:	(24,249,858,865.71)
	Security Value:	234,232,385,746.58
	Shell Requirement (-):	202,107,869,975.34
	SLD Cash Lien(-):	(529,862,459.79)
	Intra-Day Credit:	200,000,000.00
	Net Position	4,686,099,438.44
	Approved Risks(-):	1,168,335,102.82
	Credit Position	3,517,764,335.62

4:30PM	NFE Adjustments:	(3,918,419,926.88)
	Cash Balance:	(15,580,577,310.22)
	Security Value:	239,273,106,336.46
	Shell Requirement (-):	226,470,342,832.00
	SLD Cash Lien(-):	(1,039,862,459.79)
	Intra-Day Credit:	200,000,000.00
	Net Position	(5,456,371,272.85)
	Approved Risks(-):	1,168,336,615.52
	Credit Position	(6,624,707,888.37)

6:20PM	NFE Adjustments:	(3,918,419,926.88)
	Cash Balance:	(1,056,174,435.30)
	Security Value:	264,326,424,266.93
	Shell Requirement (-):	239,317,644,971.41
	SLD Cash Lien(-):	(1,020,961,810.16)
	Intra-Day Credit:	200,000,000.00
	Net Position	21,255,146,743.50
	Approved Risks(-):	72,321,333.41
	Credit Position	21,182,825,410.09

LBEX-LL 385691

7:09pm	NFE Adjustments:	(3,918,419,926.88)
	Cash Balance:	(855,295,798.45)
	Security Value:	264,327,526,461.93
	Shell Requirement (-):	239,538,844,993.76
	SLD Cash Lien(-):	(1,020,961,810.16)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>21,235,927,553.00</u>
	Approved Risks(-):	<u>72,317,722.30</u>
	Credit Position	<u>21,163,609,830.70</u>

LBEX-LL 385692

9,397,524,383.09

LBEX-LL 385693

neg NFE:

ram, the time lag between when the trade is originated and when it's put into Dormant status
when the shells are awaiting to be allocated and Treasuries posted to LXY

LBEX-LL 385694

7/2/2006

8:30AM	NFE Adjustments:	
	Cash Balance:	
	Security Value:	
	Shell Requirement (-):	
	SLD Cash Lien(-):	
	Intra-Day Credit:	200,000,000.00
	Net Position	200,000,000.00
Approved Risks(-):		
Credit Position	200,000,000.00	
9:00AM	NFE Adjustments:	(4,126,590,863.73)
	Cash Balance:	(176,394,805,982.40)
	Security Value:	236,691,961,733.78
	Shell Requirement (-):	23,721,168,911.42
	SLD Cash Lien(-):	13,645,311,981.40
	Intra-Day Credit:	200,000,000.00
	Net Position	19,004,083,994.83
Approved Risks(-):	442,624,871.65	
Credit Position	18,561,459,123.18	
10:00AM	NFE Adjustments:	(4,126,590,863.73)
	Cash Balance:	(171,344,109,514.75)
	Security Value:	230,719,836,809.35
	Shell Requirement (-):	27,291,168,911.42
	SLD Cash Lien(-):	13,645,311,981.40
	Intra-Day Credit:	200,000,000.00
	Net Position	14,512,655,538.05
Approved Risks(-):	1,540,710,797.69	
Credit Position	12,971,944,740.36	
11:00AM	NFE Adjustments:	(4,126,590,863.73)
	Cash Balance:	(169,941,425,475.12)
	Security Value:	236,658,801,544.29
	Shell Requirement (-):	35,198,836,925.62
	SLD Cash Lien(-):	13,421,088,617.41
	Intra-Day Credit:	200,000,000.00
	Net Position	14,170,859,662.41
Approved Risks(-):	1,721,791,555.79	
Credit Position	12,449,068,106.62	
12:00PM	NFE Adjustments:	(4,126,590,863.73)
	Cash Balance:	(47,333,303,148.81)
	Security Value:	236,930,009,198.89
	Shell Requirement (-):	174,505,169,803.58

LBEX-LL 385695

SLD Cash Lien(-):	(1,244,906,835.26)
Intra-Day Credit:	200,000,000.00
Net Position	<u>12,409,852,218.03</u>
Approved Risks(-):	1,784,652,574.81
Credit Position	<u>10,625,199,643.22</u>

1:00PM	NFE Adjustments:	(4,126,590,863.73)
	Cash Balance:	(40,242,568,020.14)
	Security Value:	238,170,908,905.18
	Shell Requirement (-):	183,337,947,402.38
	SLD Cash Lien(-):	(1,264,383,298.20)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>11,928,185,917.13</u>
	Approved Risks(-):	1,756,589,409.00
	Credit Position	<u>10,171,596,508.13</u>

2:00PM	NFE Adjustments:	(4,126,590,863.73)
	Cash Balance:	(29,126,300,355.82)
	Security Value:	235,062,244,535.63
	Shell Requirement (-):	192,362,920,203.34
	SLD Cash Lien(-):	(1,264,383,298.20)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>10,910,816,410.94</u>
	Approved Risks(-):	1,445,609,169.84
	Credit Position	<u>9,465,207,241.10</u>

4:00PM	NFE Adjustments:	(4,126,590,863.73)
	Cash Balance:	(17,771,041,517.01)
	Security Value:	239,391,008,544.43
	Shell Requirement (-):	210,686,979,842.29
	SLD Cash Lien(-):	(1,309,367,129.76)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>8,315,763,451.16</u>
	Approved Risks(-):	1,146,831,033.46
	Credit Position	<u>7,168,932,417.70</u>

5:00PM	NFE Adjustments:	(4,126,590,863.73)
	Cash Balance:	(7,916,613,049.05)
	Security Value:	267,567,297,295.56
	Shell Requirement (-):	235,403,438,672.59
	SLD Cash Lien(-):	(1,615,367,129.76)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>21,936,021,839.95</u>
	Approved Risks(-):	59,667,454.28
	Credit Position	<u>21,876,354,385.67</u>

LBEX-LL 385696

6:00PM	NFE Adjustments:	(4,126,590,863.73)
	Cash Balance:	2,873,038,752.16
	Security Value:	267,500,827,979.89
	Shell Requirement (-):	244,644,666,780.06
	SLD Cash Lien(-):	(939,020,114.01)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>22,741,629,202.27</u>
	Approved Risks(-):	59,655,833.69
	Credit Position	<u>22,681,973,368.57</u>

7:00PM	NFE Adjustments:	(4,126,590,863.73)
	Cash Balance:	2,722,670,027.13
	Security Value:	268,915,827,979.89
	Shell Requirement (-):	244,492,266,782.35
	SLD Cash Lien(-):	(939,020,114.01)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>24,158,660,474.95</u>
	Approved Risks(-):	59,655,833.69
	Credit Position	<u>22,681,973,368.57</u>

LBEX-LL 385697

Legend

NFE Adjustments - Manual Adjustments to the account's NFE balance includes intra-day margin holds

Cash Balance is the Net cash amount of all settled transactions

Security Value is the market value including accrued interest of all securities in position

Shell Requirement is the Aggregate total of principal amount of loan shells and applicable margin

SLD Cash Lien are the total market value of securities borrowed from JPM Sec Lending plus 2% margin

Approved Risk are the total amount of risk approved for pending transactions

LBEX-LL 385698

7/3/2008 ADDITIONAL 20% INTRA-DAY MARGIN APPLIED TODAY

8:50AM	NFE Adjustments:	(5,240,928,029.73)
	Cash Balance:	(208,403,291,632.60)
	Security Value:	270,173,079,828.26
	Shell Requirement (-):	25,472,616,099.48
	SLD Cash Lien(-):	13,321,242,587.93
	Intra-Day Credit:	200,000,000.00
	Net Position	17,935,001,478.52
	Approved Risks(-):	398,902,395.18
	Credit Position	17,536,099,083.34

9:30AM	NFE Adjustments:	(5,240,928,029.73)
	Cash Balance:	(170,740,220,137.44)
	Security Value:	241,395,504,521.87
	Shell Requirement (-):	38,577,016,099.48
	SLD Cash Lien(-):	13,335,293,767.92
	Intra-Day Credit:	200,000,000.00
	Net Position	13,702,046,487.30
	Approved Risks(-):	357,523,058.38
	Credit Position	13,344,523,428.92

10:00AM	NFE Adjustments:	(5,240,928,029.73)
	Cash Balance:	(170,740,220,137.44)
	Security Value:	241,395,504,521.87
	Shell Requirement (-):	38,577,016,099.48
	SLD Cash Lien(-):	13,335,293,767.92
	Intra-Day Credit:	200,000,000.00
	Net Position	13,702,046,487.30
	Approved Risks(-):	357,523,058.38
	Credit Position	13,344,523,428.92

11:00AM	NFE Adjustments:	(5,240,928,029.73)
	Cash Balance:	(53,122,928,599.24)
	Security Value:	243,207,301,457.85
	Shell Requirement (-):	176,475,846,052.04
	SLD Cash Lien(-):	(971,394,000.35)
	Intra-Day Credit:	200,000,000.00
	Net Position	9,538,992,777.19
	Approved Risks(-):	1,506,544,231.38
	Credit Position	8,032,448,545.81

12:30PM	NFE Adjustments:	(5,240,928,029.73)
	Cash Balance:	(53,141,655,453.54)
	Security Value:	242,061,515,533.40
	Shell Requirement (-):	175,861,707,408.53

LBEX-LL 385699

SLD Cash Lien(-):	(974,660,366.80)
Intra-Day Credit:	200,000,000.00
Net Position	8,991,885,008.40
Approved Risks(-):	1,623,954,090.91
Credit Position	7,367,930,917.49

1:00PM	NFE Adjustments:	(5,240,928,029.73)
	Cash Balance:	(36,421,746,427.27)
	Security Value:	237,043,571,264.23
	Shell Requirement (-):	187,867,899,132.39
	SLD Cash Lien(-):	(976,692,825.89)
	Intra-Day Credit:	200,000,000.00
	Net Position	8,689,690,500.73
	Approved Risks(-):	1,554,925,290.36
	Credit Position	7,134,765,210.37

2:00PM	NFE Adjustments:	(5,240,928,029.73)
	Cash Balance:	(22,770,377,251.50)
	Security Value:	237,776,707,892.58
	Shell Requirement (-):	202,730,780,717.72
	SLD Cash Lien(-):	(914,549,887.76)
	Intra-Day Credit:	200,000,000.00
	Net Position	8,149,171,781.39
	Approved Risks(-):	1,211,556,701.49
	Credit Position	6,937,615,079.90

3:00PM	NFE Adjustments:	(5,240,928,029.73)
	Cash Balance:	(20,902,324,504.11)
	Security Value:	241,775,905,555.13
	Shell Requirement (-):	206,358,330,967.92
	SLD Cash Lien(-):	(914,549,887.76)
	Intra-Day Credit:	200,000,000.00
	Net Position	10,388,871,941.13
	Approved Risks(-):	1,144,449,723.26
	Credit Position	9,244,422,217.87

4:00PM	NFE Adjustments:	(5,240,928,029.73)
	Cash Balance:	(4,226,820,392.44)
	Security Value:	247,893,496,749.48
	Shell Requirement (-):	224,673,031,526.88
	SLD Cash Lien(-):	(1,204,827,954.28)
	Intra-Day Credit:	200,000,000.00
	Net Position	15,157,544,754.71
	Approved Risks(-):	1,145,707,682.30
	Credit Position	14,011,837,072.41

LBEX-LL 385700

5:12PM	NFE Adjustments:	(5,240,928,029.73)
	Cash Balance:	(189,971,786.15)
	Security Value:	273,815,490,981.96
	Shell Requirement (-):	248,505,572,135.77
	SLD Cash Lien(-):	(926,404,592.65)
	Intra-Day Credit:	200,000,000.00
	Net Position	21,005,423,622.96
	Approved Risks(-):	55,855,722.51
	Credit Position	20,949,567,900.45

6:11PM	NFE Adjustments:	(5,240,928,029.73)
	Cash Balance:	(497,244,374.83)
	Security Value:	273,814,903,629.99
	Shell Requirement (-):	250,333,514,294.68
	SLD Cash Lien(-):	(926,404,592.65)
	Intra-Day Credit:	200,000,000.00
	Net Position	18,869,621,523.40
	Approved Risks(-):	55,703,907.45
	Credit Position	18,813,917,615.95

6:45PM	NFE Adjustments:	(5,240,928,029.73)
	Cash Balance:	(647,244,374.83)
	Security Value:	274,429,903,629.99
	Shell Requirement (-):	250,181,714,296.40
	SLD Cash Lien(-):	(926,404,592.65)
	Intra-Day Credit:	200,000,000.00
	Net Position	19,486,421,521.68
	Approved Risks(-):	55,703,907.45
	Credit Position	19,430,717,614.23

LBEX-LL 385701

Legend

NFE Adjustments - Manual Adjustments to the account's NFE balance includes intra-day margin holds

Cash Balance is the Net cash amount of all settled transactions

Security Value is the market value including accrued interest of all securities in position

Shell Requirement is the Aggregate total of principal amount of loan shells and applicable margin

SLD Cash Lien are the total market value of securities borrowed from JPM Sec Lending plus 2% margin

Approved Risk are the total amount of risk approved for pending transactions

LBEX-LL 385702

7/7/2008

8:50AM	NFE Adjustments:	
	Cash Balance:	
	Security Value:	
	Shell Requirement (-):	
	SLD Cash Lien(-):	
	Intra-Day Credit:	200,000,000.00
	Net Position	200,000,000.00
Approved Risks(-):		
Credit Position	200,000,000.00	

9:50AM	NFE Adjustments:	(5,258,430,678.97)
	Cash Balance:	(165,180,187,214.95)
	Security Value:	235,286,989,783.62
	Shell Requirement (-):	38,752,378,664.10
	SLD Cash Lien(-):	13,447,914,347.77
	Intra-Day Credit:	200,000,000.00
	Net Position	12,848,078,877.83
Approved Risks(-):	973,806,518.72	
Credit Position	11,874,272,359.11	

10:26AM	NFE Adjustments:	(5,258,430,678.97)
	Cash Balance:	(49,993,988,844.25)
	Security Value:	235,676,846,304.38
	Shell Requirement (-):	170,563,528,359.13
	SLD Cash Lien(-):	(815,369,246.32)
	Intra-Day Credit:	200,000,000.00
	Net Position	10,876,267,668.35
Approved Risks(-):	1,400,996,037.25	
Credit Position	9,475,271,631.10	

11:00AM	NFE Adjustments:	(5,258,430,678.97)
	Cash Balance:	(47,279,956,243.89)
	Security Value:	236,656,704,951.99
	Shell Requirement (-):	174,592,528,359.13
	SLD Cash Lien(-):	(817,392,186.82)
	Intra-Day Credit:	200,000,000.00
	Net Position	10,543,181,856.82
Approved Risks(-):	1,397,249,593.17	
Credit Position	9,145,932,263.65	

12:00PM	NFE Adjustments:	(5,258,430,678.90)
	Cash Balance:	(47,961,154,219.83)
	Security Value:	240,247,434,892.25
	Shell Requirement (-):	191,898,175,763.62

LBEX-LL 385703

SLD Cash Lien(-):	(824,818,448.88)
Intra-Day Credit:	200,000,000.00
Net Position	<u>(3,845,507,321.22)</u>
Approved Risks(-):	1,387,321,801.72
Credit Position	<u>(5,232,829,122.94)</u>

12:15PM	NFE Adjustments:	(5,258,430,678.97)
	Cash Balance:	(49,615,770,102.32)
	Security Value:	242,031,236,135.54
	Shell Requirement (-):	177,127,928,902.24
	SLD Cash Lien(-):	(824,818,448.88)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>11,053,924,900.89</u>
	Approved Risks(-):	1,865,433,910.61
	Credit Position	<u>9,188,490,990.28</u>

1:00PM	NFE Adjustments:	(5,258,430,678.97)
	Cash Balance:	(43,060,363,752.13)
	Security Value:	240,385,701,983.06
	Shell Requirement (-):	183,120,002,943.03
	SLD Cash Lien(-):	(859,674,403.28)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>10,006,579,012.21</u>
	Approved Risks(-):	1,263,720,064.03
	Credit Position	<u>8,742,858,948.18</u>

2:00PM	NFE Adjustments:	(5,258,430,678.97)
	Cash Balance:	(33,887,502,283.23)
	Security Value:	240,041,548,752.14
	Shell Requirement (-):	192,507,134,776.64
	SLD Cash Lien(-):	(855,445,192.86)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>9,443,926,206.16</u>
	Approved Risks(-):	1,214,046,510.07
	Credit Position	<u>8,229,879,696.09</u>

3:36PM	NFE Adjustments:	(5,258,430,678.97)
	Cash Balance:	(24,566,814,825.74)
	Security Value:	248,006,592,802.66
	Shell Requirement (-):	204,418,583,195.77
	SLD Cash Lien(-):	(855,445,192.86)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>14,818,209,295.04</u>
	Approved Risks(-):	1,188,686,498.00
	Credit Position	<u>13,629,522,797.04</u>

LBEX-LL 385704

4:08PM	NFE Adjustments:	(5,258,430,678.97)
	Cash Balance:	(16,183,081,499.49)
	Security Value:	249,724,291,964.14
	Shell Requirement (-):	221,792,361,976.21
	SLD Cash Lien(-):	(855,445,192.86)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>7,545,863,002.33</u>
	Approved Risks(-):	<u>1,150,780,630.29</u>
	Credit Position	<u>6,395,082,372.04</u>

5:01PM	NFE Adjustments:	(5,258,430,678.97)
	Cash Balance:	1,262,895,438.41
	Security Value:	277,593,354,823.26
	Shell Requirement (-):	251,364,327,486.08
	SLD Cash Lien(-):	(1,233,663,825.50)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>23,667,155,922.12</u>
	Approved Risks(-):	<u>1,150,694,568.60</u>
	Credit Position	<u>22,516,461,353.52</u>

6:02PM	NFE Adjustments:	(5,258,430,678.97)
	Cash Balance:	1,124,661,609.22
	Security Value:	277,550,885,188.02
	Shell Requirement (-):	252,923,791,558.53
	SLD Cash Lien(-):	(1,034,763,824.46)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>21,728,088,384.20</u>
	Approved Risks(-):	<u>59,169,725.13</u>
	Credit Position	<u>21,668,918,659.07</u>

7:00PM	NFE Adjustments:	(5,258,430,678.97)
	Cash Balance:	2,145,173,926.68
	Security Value:	278,201,935,911.27
	Shell Requirement (-):	253,688,811,571.69
	SLD Cash Lien(-):	(1,034,763,824.46)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>22,634,631,411.75</u>
	Approved Risks(-):	<u>59,169,725.13</u>
	Credit Position	<u>22,575,461,686.62</u>

LBEX-LL 385705

Legend

NFE Adjustments - Manual Adjustments to the account's NFE balance includes intra-day margin holds

Cash Balance is the Net cash amount of all settled transactions

Security Value is the market value including accrued interest of all securities in position

Shell Requirement is the Aggregate total of principal amount of loan shells and applicable margin

SLD Cash Lien are the total market value of securities borrowed from JPM Sec Lending plus 2% margin

Approved Risk are the total amount of risk approved for pending transactions

Reason for neg NFE:

TSLF Program, the time lag between when the trade is originated and when it's put into Dormant status and again when the shells are awaiting to be allocated and Treasuries posted to LXY

LBEX-LL 385706

LBEX-LL 385707

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-LL 385708

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

IS

LBEX-LL 385709

7/8/2008

8:30AM	NFE Adjustments:	(5,313,681,753.25)
	Cash Balance:	(191,929,699,731.29)
	Security Value:	248,496,684,289.68
	Shell Requirement (-):	21,741,568,520.86
	SLD Cash Lien(-):	14,152,980,377.54
	Intra-Day Credit:	200,000,000.00
	Net Position	15,558,753,906.74
	Approved Risks(-):	219,420,147.32
	Credit Position	15,339,333,759.42

9:00AM	NFE Adjustments:	(5,353,681,753.25)
	Cash Balance:	(176,399,221,055.39)
	Security Value:	239,217,998,925.01
	Shell Requirement (-):	28,126,568,520.86
	SLD Cash Lien(-):	14,152,980,377.54
	Intra-Day Credit:	200,000,000.00
	Net Position	15,385,547,217.97
	Approved Risks(-):	223,147,889.03
	Credit Position	15,162,399,328.94

10:00AM	NFE Adjustments:	(5,353,681,753.25)
	Cash Balance:	(162,031,523,473.27)
	Security Value:	232,757,399,688.55
	Shell Requirement (-):	40,469,588,520.86
	SLD Cash Lien(-):	14,121,078,405.12
	Intra-Day Credit:	200,000,000.00
	Net Position	10,981,527,536.05
	Approved Risks(-):	276,148,500.91
	Credit Position	10,705,379,035.14

11:00AM	NFE Adjustments:	(5,353,681,753.25)
	Cash Balance:	(50,177,207,187.48)
	Security Value:	238,134,839,876.68
	Shell Requirement (-):	174,285,291,371.62
	SLD Cash Lien(-):	(213,415,745.51)
	Intra-Day Credit:	200,000,000.00
	Net Position	8,732,075,309.84
	Approved Risks(-):	1,352,376,471.26
	Credit Position	7,379,698,838.58

12:00PM	NFE Adjustments:	(5,353,681,753.25)
	Cash Balance:	(51,205,201,452.04)
	Security Value:	243,316,807,553.95
	Shell Requirement (-):	179,440,590,206.36

LBEX-LL 385710

SLD Cash Lien(-):	(208,342,720.16)
Intra-Day Credit:	200,000,000.00
Net Position	<u>7,725,676,862.46</u>
Approved Risks(-):	1,712,968,146.87
Credit Position	<u>6,012,708,715.59</u>

1:00PM	NFE Adjustments:	(5,353,681,753.25)
	Cash Balance:	(46,582,001,793.45)
	Security Value:	242,663,930,711.65
	Shell Requirement (-):	183,760,752,135.67
	SLD Cash Lien(-):	(208,342,720.16)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>7,375,837,749.44</u>
	Approved Risks(-):	1,401,026,714.56
	Credit Position	<u>5,974,811,034.88</u>

2:00PM	NFE Adjustments:	(5,353,681,753.25)
	Cash Balance:	(46,917,252,029.61)
	Security Value:	244,500,844,320.08
	Shell Requirement (-):	185,444,582,648.80
	SLD Cash Lien(-):	(216,949,333.28)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>7,202,277,221.70</u>
	Approved Risks(-):	1,215,757,386.07
	Credit Position	<u>5,986,519,835.63</u>

3:00PM	NFE Adjustments:	(5,353,681,753.25)
	Cash Balance:	(32,250,307,592.12)
	Security Value:	241,763,128,057.72
	Shell Requirement (-):	197,697,428,635.02
	SLD Cash Lien(-):	(216,949,333.28)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>6,878,659,410.61</u>
	Approved Risks(-):	1,187,174,812.38
	Credit Position	<u>5,691,484,598.23</u>

4:00PM	NFE Adjustments:	(5,353,681,753.25)
	Cash Balance:	(28,358,421,144.33)
	Security Value:	250,331,902,455.88
	Shell Requirement (-):	209,191,451,913.41
	SLD Cash Lien(-):	(216,949,333.28)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>7,845,296,978.17</u>
	Approved Risks(-):	1,147,478,345.28
	Credit Position	<u>6,697,818,632.89</u>

LBEX-LL 385711

5:00PM	NFE Adjustments:	(5,353,681,753.25)
	Cash Balance:	(6,711,267,008.04)
	Security Value:	275,468,495,221.97
	Shell Requirement (-):	248,032,963,974.67
	SLD Cash Lien(-):	(1,346,935,917.66)
	Intra-Day Credit:	200,000,000.00
	Net Position	16,917,518,403.67
	Approved Risks(-):	56,522,120.47
	Credit Position	16,860,996,283.20

6:00PM	NFE Adjustments:	(5,353,681,753.25)
	Cash Balance:	1,578,889,466.27
	Security Value:	275,752,030,738.97
	Shell Requirement (-):	252,849,794,722.40
	SLD Cash Lien(-):	(1,040,935,918.07)
	Intra-Day Credit:	200,000,000.00
	Net Position	20,368,379,647.66
	Approved Risks(-):	56,522,664.71
	Credit Position	20,311,856,982.95

6:45PM	NFE Adjustments:	(5,353,681,753.25)
	Cash Balance:	(665,638,646.17)
	Security Value:	277,020,428,339.20
	Shell Requirement (-):	252,515,526,733.91
	SLD Cash Lien(-):	(1,040,935,918.07)
	Intra-Day Credit:	200,000,000.00
	Net Position	19,726,517,123.94
	Approved Risks(-):	56,522,664.71
	Credit Position	19,669,994,459.23

LBEX-LL 385712

Legend

NFE Adjustments - Manual Adjustments to the account's NFE balance includes intra-day margin holds

Cash Balance is the Net cash amount of all settled transactions

Security Value is the market value including accrued interest of all securities in position

Shell Requirement is the Aggregate total of principal amount of loan shells and applicable margin

SLD Cash Lien are the total market value of securities borrowed from JPM Sec Lending plus 2% margin

Approved Risk are the total amount of risk approved for pending transactions

LBEX-LL 385713

7/9/2008

8:30AM	NFE Adjustments:	
	Cash Balance:	
	Security Value:	
	Shell Requirement (-):	
	SLD Cash Lien(-):	
	Intra-Day Credit:	200,000,000.00
	Net Position	200,000,000.00
	Approved Risks(-):	
	Credit Position	200,000,000.00

9:00AM	NFE Adjustments:	(5,402,632,922.62)
	Cash Balance:	(173,918,668,563.92)
	Security Value:	238,117,852,780.62
	Shell Requirement (-):	43,835,209,514.54
	SLD Cash Lien(-):	14,161,752,658.71
	Intra-Day Credit:	200,000,000.00
	Net Position	999,589,120.83
	Approved Risks(-):	1,282,878,206.80
	Credit Position	(283,289,085.97)

10:13AM	NFE Adjustments:	(5,402,632,922.62)
	Cash Balance:	(163,404,828,621.74)
	Security Value:	229,897,036,916.80
	Shell Requirement (-):	34,464,571,418.91
	SLD Cash Lien(-):	14,138,982,738.60
	Intra-Day Credit:	200,000,000.00
	Net Position	12,686,021,214.93
	Approved Risks(-):	1,523,559,635.45
	Credit Position	11,162,461,579.48

11:00AM	NFE Adjustments:	(5,403,820,099.35)
	Cash Balance:	(56,596,671,859.31)
	Security Value:	235,792,898,500.30
	Shell Requirement (-):	162,662,378,736.69
	SLD Cash Lien(-):	(1,182,682,019.95)
	Intra-Day Credit:	200,000,000.00
	Net Position	12,512,709,824.90
	Approved Risks(-):	1,499,910,878.32
	Credit Position	11,012,798,946.58

12:00PM	NFE Adjustments:	(5,403,820,099.35)
	Cash Balance:	(48,580,762,737.46)
	Security Value:	231,986,687,338.77
	Shell Requirement (-):	166,877,562,978.79

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LBEX-LL 385714

SLD Cash Lien(-):	(1,193,171,550.77)
Intra-Day Credit:	200,000,000.00
Net Position	<u>12,517,713,073.94</u>
Approved Risks(-):	1,443,174,697.90
Credit Position	<u>11,074,538,376.04</u>

1:06PM	NFE Adjustments:	(5,403,820,099.35)
	Cash Balance:	(46,431,242,465.41)
	Security Value:	238,435,204,303.37
	Shell Requirement (-):	175,331,721,831.26
	SLD Cash Lien(-):	(1,245,717,120.40)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>12,714,137,027.75</u>
	Approved Risks(-):	1,300,755,435.13
	Credit Position	<u>11,413,381,592.62</u>

2:00PM	NFE Adjustments:	(5,403,820,099.35)
	Cash Balance:	(35,614,280,765.56)
	Security Value:	239,647,336,435.89
	Shell Requirement (-):	188,834,533,878.74
	SLD Cash Lien(-):	(1,249,732,543.52)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>11,244,434,235.76</u>
	Approved Risks(-):	1,277,744,845.38
	Credit Position	<u>9,966,689,390.38</u>

3:00PM	NFE Adjustments:	(5,403,820,099.35)
	Cash Balance:	(34,093,468,119.40)
	Security Value:	240,887,915,730.33
	Shell Requirement (-):	191,619,247,094.61
	SLD Cash Lien(-):	(1,245,500,710.04)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>11,216,881,127.01</u>
	Approved Risks(-):	1,270,996,053.45
	Credit Position	<u>9,945,885,073.56</u>

4:00PM	NFE Adjustments:	(5,403,820,099.35)
	Cash Balance:	(26,118,882,037.29)
	Security Value:	247,179,344,570.87
	Shell Requirement (-):	219,170,194,631.08
	SLD Cash Lien(-):	(1,551,500,710.04)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>(1,762,051,486.81)</u>
	Approved Risks(-):	1,345,504,417.33
	Credit Position	<u>(3,107,555,904.14)</u>

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LBEX-LL 385715

5:00PM	NFE Adjustments:	(5,403,820,099.35)
	Cash Balance:	(3,796,132,261.18)
	Security Value:	267,367,509,427.40
	Shell Requirement (-):	249,438,874,603.38
	SLD Cash Lien(-):	(1,245,500,710.04)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>10,174,183,173.53</u>
	Approved Risks(-):	55,664,840.78
	Credit Position	<u>10,118,518,332.75</u>

6:00PM	NFE Adjustments:	(5,403,820,099.35)
	Cash Balance:	609,180,410.99
	Security Value:	267,538,527,264.49
	Shell Requirement (-):	243,640,670,742.52
	SLD Cash Lien(-):	(1,110,764,187.90)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>20,413,981,021.51</u>
	Approved Risks(-):	55,656,157.89
	Credit Position	<u>20,358,324,863.62</u>

6:57PM	NFE Adjustments:	(5,403,820,099.35)
	Cash Balance:	348,465,520.05
	Security Value:	267,538,527,264.49
	Shell Requirement (-):	243,390,070,744.24
	SLD Cash Lien(-):	(1,110,764,187.90)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>20,403,866,128.85</u>
	Approved Risks(-):	55,656,157.89
	Credit Position	<u>20,348,209,970.96</u>

LBEX-LL 385716

Legend

NFE Adjustments - Manual Adjustments to the account's NFE balance includes intra-day margin holds

Cash Balance is the Net cash amount of all settled transactions

Security Value is the market value including accrued interest of all securities in position

Shell Requirement is the Aggregate total of principal amount of loan shells and applicable margin

SLD Cash Lien are the total market value of securities borrowed from JPM Sec Lending plus 2% margin

Approved Risk are the total amount of risk approved for pending transactions

Mike, there was a system problem this morning which caused our NFE to go negative. Record table was corrupt which inflated our shell amounts. So in their system DG92's provided us with additional credit so that pending items could go out. They have fixed the issue and are still investigating to find out how the table got corrupt.

LBEX-LL 385717

S:
TOPS SENT SHELLS WITHOUT NOTIFYING CHASE
WERE MADE ACTIVE BY CHASE
AS NOTIFIED AND THEY MADE SHELLS DORMANT

POSITIVE BY 9.15BN 10 MINS LATER.

LBEX-LL 385718

7/10/2008

8:38AM	NFE Adjustments:	(5,048,900,502.43)
	Cash Balance:	(194,336,453,759.93)
	Security Value:	248,586,685,983.18
	Shell Requirement (-):	17,823,197,426.45
	SLD Cash Lien(-):	13,939,987,785.37
	Intra-Day Credit:	200,000,000.00
	Net Position	17,638,146,509.00
	Approved Risks(-):	332,228,939.11
	Credit Position	17,305,917,569.89

9:00AM	NFE Adjustments:	(5,048,900,502.43)
	Cash Balance:	(172,892,636,351.12)
	Security Value:	237,266,613,032.10
	Shell Requirement (-):	28,121,214,594.24
	SLD Cash Lien(-):	13,939,987,785.37
	Intra-Day Credit:	200,000,000.00
	Net Position	17,463,873,798.94
	Approved Risks(-):	292,601,358.23
	Credit Position	17,171,272,440.71

10:00AM	NFE Adjustments:	(5,108,900,502.43)
	Cash Balance:	(169,444,685,162.08)
	Security Value:	241,565,908,792.33
	Shell Requirement (-):	39,172,643,798.04
	SLD Cash Lien(-):	13,923,543,987.70
	Intra-Day Credit:	200,000,000.00
	Net Position	14,116,135,342.08
	Approved Risks(-):	1,608,700,596.93
	Credit Position	12,507,434,745.15

11:00AM	NFE Adjustments:	(5,108,900,502.43)
	Cash Balance:	(61,261,383,319.54)
	Security Value:	233,720,892,997.07
	Shell Requirement (-):	155,605,839,341.45
	SLD Cash Lien(-):	(1,100,198,319.14)
	Intra-Day Credit:	200,000,000.00
	Net Position	13,044,968,152.79
	Approved Risks(-):	1,709,134,797.96
	Credit Position	11,335,833,354.83

12:00PM	NFE Adjustments:	(5,108,900,502.43)
	Cash Balance:	(64,309,707,477.67)
	Security Value:	233,320,674,980.68
	Shell Requirement (-):	152,497,403,724.36

20% EQUITIES
INTRA-DAY MARGIN

LBEX-LL 385719

SLD Cash Lien(-):	(1,103,514,308.70)
Intra-Day Credit:	200,000,000.00
Net Position	<u>12,708,177,584.92</u>
Approved Risks(-):	1,648,445,779.34
Credit Position	<u>11,059,731,805.58</u>

1:00PM	NFE Adjustments:	(10,108,900,502.43)
	Cash Balance:	(57,891,803,538.15)
	Security Value:	230,656,649,067.99
	Shell Requirement (-):	156,725,264,857.38
	SLD Cash Lien(-):	(1,103,514,308.73)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>7,234,194,478.76</u>
	Approved Risks(-):	1,580,648,901.92
	Credit Position	<u>5,653,545,576.84</u>

OVER 9.9BN DOESN'
AN ADD'L -5BN NFE /

2:00PM	NFE Adjustments:	(10,108,900,502.43)
	Cash Balance:	(53,308,117,433.50)
	Security Value:	229,775,711,627.27
	Shell Requirement (-):	161,191,651,320.46
	SLD Cash Lien(-):	(1,129,038,874.63)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>6,496,081,245.51</u>
	Approved Risks(-):	1,463,861,053.86
	Credit Position	<u>5,032,220,191.65</u>

3:00PM	NFE Adjustments:	(10,108,900,502.43)
	Cash Balance:	(43,046,286,305.97)
	Security Value:	229,294,948,519.36
	Shell Requirement (-):	171,399,724,053.63
	SLD Cash Lien(-):	(1,138,300,043.06)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>6,078,337,700.39</u>
	Approved Risks(-):	1,242,646,841.04
	Credit Position	<u>4,835,690,859.35</u>

4:00PM	NFE Adjustments:	(10,108,900,502.43)
	Cash Balance:	(34,687,545,752.44)
	Security Value:	236,929,742,269.69
	Shell Requirement (-):	193,992,920,302.38
	SLD Cash Lien(-):	(1,138,300,043.06)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>(521,324,244.50)</u>
	Approved Risks(-):	1,249,383,081.70
	Credit Position	<u>(1,770,707,326.20)</u>

gcf not crediting us

LBEX-LL 385720

5:00PM	NFE Adjustments:	(10,108,900,502.43)
	Cash Balance:	4,599,574,933.11
	Security Value:	259,521,322,669.93
	Shell Requirement (-):	234,662,011,919.83
	SLD Cash Lien(-):	(1,041,505,421.15)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>20,591,490,601.93</u>
	Approved Risks(-):	
	Credit Position	<u>20,591,490,601.93</u>

6:00PM	NFE Adjustments:	(10,108,900,502.43)
	Cash Balance:	3,264,947,140.41
	Security Value:	259,546,240,636.50
	Shell Requirement (-):	235,434,687,142.36
	SLD Cash Lien(-):	(1,041,505,421.15)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>18,509,105,553.27</u>
	Approved Risks(-):	
	Credit Position	<u>18,509,105,553.27</u>

6:57PM	NFE Adjustments:	
	Cash Balance:	
	Security Value:	
	Shell Requirement (-):	
	SLD Cash Lien(-):	
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>200,000,000.00</u>
	Approved Risks(-):	
	Credit Position	<u>200,000,000.00</u>

LBEX-LL 385721

Legend

NFE Adjustments - Manual Adjustments to the account's NFE balance includes intra-day margin holds

Cash Balance is the Net cash amount of all settled transactions

Security Value is the market value including accrued interest of all securities in position

Shell Requirement is the Aggregate total of principal amount of loan shells and applicable margin

SLD Cash Lien are the total market value of securities borrowed from JPM Sec Lending plus 2% margin

Approved Risk are the total amount of risk approved for pending transactions

LBEX-LL 385722

T SHOW UP - GO TO COMMAND: TOP WDDB
ADJUSTMENT WAS TAKEN ON THE LCD ACCOUNT, BRINGING IT TO 1.9BN

LBEX-LL 385723

7/11/2008

8:45AM	NFE Adjustments:	(10,155,389,867.10)
	Cash Balance:	(198,010,668,797.27)
	Security Value:	253,657,946,938.42
	Shell Requirement (-):	20,859,801,467.83
	SLD Cash Lien(-):	13,895,012,722.77
	Intra-Day Credit:	200,000,000.00
	Net Position	10,937,074,083.45
	Approved Risks(-):	1,324,092,148.02
	Credit Position	9,612,981,935.43

9:00AM	NFE Adjustments:	(10,155,389,867.10)
	Cash Balance:	(190,095,388,554.64)
	Security Value:	248,152,836,643.46
	Shell Requirement (-):	23,064,021,467.83
	SLD Cash Lien(-):	14,193,587,263.02
	Intra-Day Credit:	200,000,000.00
	Net Position	10,844,449,490.87
	Approved Risks(-):	2,504,530,137.50
	Credit Position	8,339,919,353.37

10:00AM	NFE Adjustments:	(10,155,389,867.10)
	Cash Balance:	(174,472,911,017.08)
	Security Value:	236,270,090,911.60
	Shell Requirement (-):	31,042,821,467.83
	SLD Cash Lien(-):	14,269,294,791.56
	Intra-Day Credit:	200,000,000.00
	Net Position	6,529,673,768.03
	Approved Risks(-):	2,169,347,984.61
	Credit Position	4,360,325,783.42

10:38AM	NFE Adjustments:	(10,155,389,867.10)
	Cash Balance:	(73,213,584,483.03)
	Security Value:	239,537,554,956.59
	Shell Requirement (-):	153,367,796,807.24
	SLD Cash Lien(-):	(661,100,830.14)
	Intra-Day Credit:	200,000,000.00
	Net Position	3,661,884,629.36
	Approved Risks(-):	2,245,613,031.98
	Credit Position	1,416,271,597.38

11:00PM	NFE Adjustments:	(10,155,389,867.10)
	Cash Balance:	(72,994,613,731.47)
	Security Value:	239,247,924,541.34
	Shell Requirement (-):	155,074,203,137.70

LBEX-LL 385724

SLD Cash Lien(-):	(726,443,482.34)
Intra-Day Credit:	200,000,000.00
Net Position	<u>1,950,161,287.41</u>
Approved Risks(-):	1,947,978,920.01
Credit Position	<u>2,182,367.40</u>

12:00PM	NFE Adjustments:	(10,155,389,867.10)
	Cash Balance:	(72,994,613,731.47)
	Security Value:	239,247,924,541.34
	Shell Requirement (-):	155,074,203,137.70
	SLD Cash Lien(-):	(726,443,482.34)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>1,950,161,287.41</u>
	Approved Risks(-):	1,947,978,920.01
	Credit Position	<u>2,182,367.40</u>

1:00PM	NFE Adjustments:	(9,855,389,867.10)
	Cash Balance:	(73,021,342,818.28)
	Security Value:	242,466,298,679.93
	Shell Requirement (-):	158,052,617,331.94
	SLD Cash Lien(-):	(726,390,800.24)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>2,463,339,462.85</u>
	Approved Risks(-):	2,454,036,679.39
	Credit Position	<u>9,302,783.46</u>

2:00PM	NFE Adjustments:	(8,424,289,116.10)
	Cash Balance:	(61,782,013,040.77)
	Security Value:	239,912,539,878.34
	Shell Requirement (-):	167,232,283,447.03
	SLD Cash Lien(-):	(733,666,537.16)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>3,407,620,811.60</u>
	Approved Risks(-):	3,302,971,917.18
	Credit Position	<u>104,648,894.42</u>

3:00PM	NFE Adjustments:	(8,424,289,116.10)
	Cash Balance:	(58,462,956,417.13)
	Security Value:	237,125,616,561.35
	Shell Requirement (-):	169,328,759,125.28
	SLD Cash Lien(-):	(719,236,907.73)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>1,828,848,810.57</u>
	Approved Risks(-):	1,573,705,575.92
	Credit Position	<u>255,143,234.65</u>

LBEX-LL 385725

4:00PM	NFE Adjustments:	(8,424,289,116.10)
	Cash Balance:	(44,301,864,100.12)
	Security Value:	239,937,607,727.29
	Shell Requirement (-):	207,550,139,735.15
	SLD Cash Lien(-):	(719,236,907.22)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>(19,419,448,316.86)</u>
	Approved Risks(-):	1,346,895,529.64
	Credit Position	<u>(20,766,343,846.50)</u>

Due to Fed
receive \$24

5:00PM	NFE Adjustments:	(8,424,289,116.10)
	Cash Balance:	(32,690,726,456.41)
	Security Value:	258,776,731,512.41
	Shell Requirement (-):	230,985,360,981.71
	SLD Cash Lien(-):	(1,349,770,655.81)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>(11,773,874,386.00)</u>
	Approved Risks(-):	1,333,187,699.00
	Credit Position	<u>(13,107,062,085.00)</u>

6:00PM	NFE Adjustments:	
	Cash Balance:	
	Security Value:	
	Shell Requirement (-):	
	SLD Cash Lien(-):	
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>200,000,000.00</u>
	Approved Risks(-):	
	Credit Position	<u>200,000,000.00</u>

LBEX-LL 385726

Legend

NFE Adjustments - Manual Adjustments to the account's NFE balance includes intra-day margin holds

Cash Balance is the Net cash amount of all settled transactions

Security Value is the market value including accrued interest of all securities in position

Shell Requirement is the Aggregate total of principal amount of loan shells and applicable margin

SLD Cash Lien are the total market value of securities borrowed from JPM Sec Lending plus 2% margin

Approved Risk are the total amount of risk approved for pending transactions

LBEX-LL 385727

LBEX-LL 385728

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

extension GCF has not been credited to us yet, we are expecting to
4bn in GCF.

LBEX-LL 385729

7/14/2008

9:25AM	NFE Adjustments:	(10,137,683,083.98)
	Cash Balance:	(136,592,255,489.36)
	Security Value:	198,692,124,648.71
	Shell Requirement (-):	34,053,539,485.65
	SLD Cash Lien(-):	14,122,162,219.32
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>3,986,484,370.40</u>
	Approved Risks(-):	1,288,665,942.62
	Credit Position	<u>2,697,818,427.78</u>

10:00AM	NFE Adjustments:	(10,152,798,655.27)
	Cash Balance:	(35,735,799,862.28)
	Security Value:	192,352,235,057.61
	Shell Requirement (-):	144,708,558,076.89
	SLD Cash Lien(-):	(109,321,118.08)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>2,064,399,581.25</u>
	Approved Risks(-):	1,255,608,616.94
	Credit Position	<u>808,790,964.31</u>

11:13AM	NFE Adjustments:	(9,541,708,594.27)
	Cash Balance:	(35,177,914,930.14)
	Security Value:	195,256,459,289.42
	Shell Requirement (-):	149,079,400,437.67
	SLD Cash Lien(-):	(380,682,223.35)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>2,038,117,550.69</u>
	Approved Risks(-):	2,037,475,331.83
	Credit Position	<u>642,218.86</u>

12:20PM	NFE Adjustments:	(7,778,009,702.27)
	Cash Balance:	(34,505,662,194.31)
	Security Value:	192,463,067,229.62
	Shell Requirement (-):	158,713,019,761.45
	SLD Cash Lien(-):	(713,236,939.06)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>(7,620,387,489.35)</u>
	Approved Risks(-):	2,204,191,167.90
	Credit Position	<u>(9,824,578,657.25)</u>

1:09PM	NFE Adjustments:	(7,778,009,702.27)
	Cash Balance:	(33,026,292,041.63)
	Security Value:	190,779,952,126.58
	Shell Requirement (-):	148,977,082,754.85

LBEX-LL 385730

SLD Cash Lien(-):	(713,081,077.49)
Intra-Day Credit:	200,000,000.00
Net Position	<u>1,911,648,705.32</u>
Approved Risks(-):	1,577,893,644.53
Credit Position	<u>333,755,060.79</u>

2:00PM	NFE Adjustments:	(7,778,009,702.27)
	Cash Balance:	(24,337,219,790.76)
	Security Value:	189,089,280,653.84
	Shell Requirement (-):	156,854,945,511.37
	SLD Cash Lien(-):	(1,344,515,270.60)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>1,663,620,920.04</u>
	Approved Risks(-):	676,580,454.93
	Credit Position	<u>987,040,465.11</u>

3:00PM	NFE Adjustments:	(7,778,009,702.27)
	Cash Balance:	(3,736,042,497.68)
	Security Value:	186,130,626,054.20
	Shell Requirement (-):	175,070,631,273.79
	SLD Cash Lien(-):	(1,378,940,590.93)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>1,124,883,171.39</u>
	Approved Risks(-):	163,733,534.39
	Credit Position	<u>961,149,637.00</u>

4:00PM	NFE Adjustments:	(7,778,009,702.27)
	Cash Balance:	5,707,213,489.97
	Security Value:	189,352,468,012.60
	Shell Requirement (-):	191,557,993,800.52
	SLD Cash Lien(-):	(1,378,940,590.93)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>(2,697,381,409.29)</u>
	Approved Risks(-):	1,296,671,458.26
	Credit Position	<u>(3,994,052,867.55)</u>

5:00PM	NFE Adjustments:	(7,778,009,702.27)
	Cash Balance:	(6,634,337,160.49)
	Security Value:	233,667,383,630.32
	Shell Requirement (-):	218,381,664,205.00
	SLD Cash Lien(-):	(1,145,188,011.51)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>2,218,560,574.07</u>
	Approved Risks(-):	1,405,937,933.56
	Credit Position	<u>812,622,640.51</u>

LBEX-LL 385731

Legend

NFE Adjustments - Manual Adjustments to the account's NFE balance includes intra-day margin holds

Cash Balance is the Net cash amount of all settled transactions

Security Value is the market value including accrued interest of all securities in position

Shell Requirement is the Aggregate total of principal amount of loan shells and applicable margin

SLD Cash Lien are the total market value of securities borrowed from JPM Sec Lending plus 2% margin

Approved Risk are the total amount of risk approved for pending transactions Once settle transactions move into Cash Balance

OVER 9.9BN DOESN'T SHOW UP - GO TO COMMAND: TOP, STATUS: SETL, THEN REC-TYPE:\ AN ADD'L -5BN NFE ADJUSTMENT WAS TAKEN ON THE LCD ACCOUNT, BRINGING IT TO 1.9B

We are negative NFE due to the TSLF trades not being made dormant. Mike will change their status and we should be back up

WDDB 10.153BN WDCR 2.375BN (CR of 775MM SUPERVISORY HOLD???)

LBEX-LL 385732

LBEX-LL 385733

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

WDDB
N

LBEX-LL 385734

7/15/2008

1.7BN INCREASE
THE INCREASE
PUTTING 2 HOLI
EXCESS CASH II

8:45AM	NFE Adjustments:	(9,506,843,171.31)
	Cash Balance:	(135,375,377,061.12)
	Security Value:	181,918,037,160.54
	Shell Requirement (-):	15,843,642,109.79
	SLD Cash Lien(-):	11,817,866,840.41
	Intra-Day Credit:	200,000,000.00
	Net Position	9,574,307,977.91
	Approved Risks(-):	651,208,656.37
	Credit Position	8,923,099,321.54

9:00AM	NFE Adjustments:	(9,506,843,171.31)
	Cash Balance:	(135,647,175,140.16)
	Security Value:	183,973,160,067.77
	Shell Requirement (-):	17,767,705,590.16
	SLD Cash Lien(-):	11,817,866,840.41
	Intra-Day Credit:	200,000,000.00
	Net Position	9,433,569,325.73
	Approved Risks(-):	651,928,992.33
	Credit Position	8,781,640,333.40

10:00AM	NFE Adjustments:	(9,506,843,171.31)
	Cash Balance:	(127,078,413,539.33)
	Security Value:	181,658,573,155.04
	Shell Requirement (-):	27,243,505,590.16
	SLD Cash Lien(-):	11,882,356,846.69
	Intra-Day Credit:	200,000,000.00
	Net Position	6,147,454,007.55
	Approved Risks(-):	597,649,720.84
	Credit Position	5,549,804,286.71

11:00AM	NFE Adjustments:	(9,506,843,171.31)
	Cash Balance:	(25,433,272,156.58)
	Security Value:	179,181,927,978.70
	Shell Requirement (-):	142,320,451,215.95
	SLD Cash Lien(-):	(2,118,429,446.01)
	Intra-Day Credit:	200,000,000.00
	Net Position	4,239,790,880.87
	Approved Risks(-):	691,952,147.38
	Credit Position	3,547,838,733.49

12:00PM	NFE Adjustments:	(9,506,843,171.31)
	Cash Balance:	(30,180,524,260.48)
	Security Value:	183,757,497,936.33
	Shell Requirement (-):	150,194,222,451.09

LBEX-LL 385735

SLD Cash Lien(-):	(2,161,763,252.34)
Intra-Day Credit:	200,000,000.00
Net Position	<u>(3,762,328,694.21)</u>
Approved Risks(-):	1,126,534,050.23
Credit Position	<u>(4,888,862,744.44)</u>

LEFT MESSAGE

1:00PM	NFE Adjustments:	(8,744,492,174.31)
	Cash Balance:	(29,700,050,643.61)
	Security Value:	185,080,690,404.51
	Shell Requirement (-):	147,078,532,666.51
	SLD Cash Lien(-):	(2,369,821,885.04)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>2,127,436,805.12</u>
	Approved Risks(-):	1,189,881,853.67
	Credit Position	<u>937,554,951.45</u>

762,350,997.00

2:10PM	NFE Adjustments:	(8,744,492,174.31)
	Cash Balance:	(17,375,491,889.38)
	Security Value:	185,397,803,810.75
	Shell Requirement (-):	160,958,989,068.69
	SLD Cash Lien(-):	(2,374,814,991.29)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>893,645,669.66</u>
	Approved Risks(-):	834,723,858.64
	Credit Position	<u>58,921,811.02</u>

3:00PM	NFE Adjustments:	(8,744,492,174.31)
	Cash Balance:	(15,858,893,240.18)
	Security Value:	185,635,217,748.68
	Shell Requirement (-):	162,733,529,493.55
	SLD Cash Lien(-):	(2,374,762,401.36)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>873,065,242.00</u>
	Approved Risks(-):	304,911,285.26
	Credit Position	<u>568,153,956.74</u>

4:00PM	NFE Adjustments:	(8,744,492,174.31)
	Cash Balance:	(62,288,436.62)
	Security Value:	188,374,897,231.48
	Shell Requirement (-):	187,660,038,694.20
	SLD Cash Lien(-):	(2,374,762,401.36)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>(5,517,159,672.29)</u>
	Approved Risks(-):	167,587,918.16
	Credit Position	<u>(5,684,747,590.45)</u>

GCF not being cr

LBEX-LL 385736

5:10PM	NFE Adjustments:	(8,744,492,174.31)
	Cash Balance:	(1,014,974,406.59)
	Security Value:	229,217,507,095.51
	Shell Requirement (-):	208,086,660,195.24
	SLD Cash Lien(-):	(1,252,720,325.43)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>12,824,100,644.80</u>
	Approved Risks(-):	1,210,561,711.07
	Credit Position	<u>11,613,538,933.73</u>

6:06PM	NFE Adjustments:	(8,744,492,174.31)
	Cash Balance:	(2,996,685,679.63)
	Security Value:	228,748,825,267.22
	Shell Requirement (-):	209,427,780,209.45
	SLD Cash Lien(-):	(1,153,313,346.07)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>8,933,180,549.90</u>
	Approved Risks(-):	126,373,334.38
	Credit Position	<u>8,806,807,215.52</u>

6:55PM	NFE Adjustments:	(8,744,492,174.31)
	Cash Balance:	(5,561,039,712.98)
	Security Value:	229,348,825,267.22
	Shell Requirement (-):	205,786,011,513.88
	SLD Cash Lien(-):	(1,153,313,346.07)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>10,610,595,212.12</u>
	Approved Risks(-):	126,470,725.01
	Credit Position	<u>10,484,124,487.11</u>

LBEX-LL 385737

Ξ IN NFE:

IN NFE WAS DUE TO CHASE PROVIDING US ADDITIONAL CREDIT FROM
DS ON CASH IN DDA (TOTALLING 774MM) AND \$1.6BN FROM LYB (DG90-LBIE) ACCOUNT
N DDA 677 ACCOUNT. CHASE SWITCHED NFE FROM LYB TO DG92

LBEX-LL 385738

WITH MIKE - TSLF program, shells went un-dormant around noon and went against NFE

LOOKS LIKE CHASE GAVE US ADDITIONAL CREDIT FOR DDA BALANCE
IN 677 ACCOUNT TO OFFSET NFE

edited to us

LBEX-LL 385739

7/16/2008

9:05AM	NFE Adjustments:	(9,807,512,332.47)
	Cash Balance:	(127,795,799,307.77)
	Security Value:	172,562,950,028.05
	Shell Requirement (-):	13,328,219,410.12
	SLD Cash Lien(-):	12,676,055,579.37
	Intra-Day Credit:	200,000,000.00
	Net Position	9,155,363,398.32
Approved Risks(-):	577,308,265.49	
Credit Position	8,578,055,132.83	

10:50AM	NFE Adjustments:	(9,807,512,332.47)
	Cash Balance:	(30,416,688,884.10)
	Security Value:	170,467,515,122.40
	Shell Requirement (-):	132,343,850,166.45
	SLD Cash Lien(-):	(1,199,479,549.75)
	Intra-Day Credit:	200,000,000.00
	Net Position	(701,056,710.87)
Approved Risks(-):	482,405,810.64	
Credit Position	(1,183,462,521.51)	

*WAS \$1.18bn neg at

12:05PM	NFE Adjustments:	(8,221,512,332.47)
	Cash Balance:	(14,534,475,264.83)
	Security Value:	174,876,964,152.69
	Shell Requirement (-):	151,274,479,292.39
	SLD Cash Lien(-):	(1,200,542,093.04)
	Intra-Day Credit:	200,000,000.00
	Net Position	2,247,039,356.04
Approved Risks(-):	2,211,921,088.86	
Credit Position	35,118,267.18	

1,586,000,000.00

Chase gav
Will follow-

12:48PM	NFE Adjustments:	(8,221,512,332.47)
	Cash Balance:	(10,692,237,419.65)
	Security Value:	182,507,302,508.39
	Shell Requirement (-):	157,732,917,896.83
	SLD Cash Lien(-):	(1,188,019,510.89)
	Intra-Day Credit:	200,000,000.00
	Net Position	7,248,654,370.33
Approved Risks(-):	6,376,907,911.94	
Credit Position	871,746,458.39	

1:20PM	NFE Adjustments:	(8,221,512,332.47)
	Cash Balance:	(7,312,400,757.71)
	Security Value:	179,065,283,097.23
	Shell Requirement (-):	158,997,234,737.97

LBEX-LL 385740

SLD Cash Lien(-):	(1,188,019,510.89)
Intra-Day Credit:	200,000,000.00
Net Position	5,922,154,779.97
Approved Risks(-):	698,959,121.61
Credit Position	5,223,195,658.36

2:00PM	NFE Adjustments:	(8,221,512,332.47)
	Cash Balance:	(8,168,430,432.67)
	Security Value:	180,985,023,086.37
	Shell Requirement (-):	160,095,058,910.06
	SLD Cash Lien(-):	(1,465,273,317.58)
	Intra-Day Credit:	200,000,000.00
	Net Position	6,165,294,728.75
	Approved Risks(-):	211,625,193.50
	Credit Position	5,953,669,535.25

3:30PM	NFE Adjustments:	(8,221,512,332.47)
	Cash Balance:	2,533,749,795.67
	Security Value:	180,878,286,043.69
	Shell Requirement (-):	169,828,676,481.01
	SLD Cash Lien(-):	(1,485,783,677.02)
	Intra-Day Credit:	200,000,000.00
	Net Position	7,047,630,702.90
	Approved Risks(-):	74,099,670.98
	Credit Position	6,973,531,031.92

4:00PM	NFE Adjustments:	(8,221,512,332.47)
	Cash Balance:	12,164,063,870.57
	Security Value:	182,468,300,271.33
	Shell Requirement (-):	185,147,475,954.61
	SLD Cash Lien(-):	(1,464,873,677.02)
	Intra-Day Credit:	200,000,000.00
	Net Position	2,928,249,531.84
	Approved Risks(-):	74,848,508.36
	Credit Position	2,853,401,023.48

5:10PM	NFE Adjustments:	(8,161,512,332.47)
	Cash Balance:	(6,483,014,859.46)
	Security Value:	232,798,768,165.74
	Shell Requirement (-):	202,305,051,283.61
	SLD Cash Lien(-):	(1,533,007,844.54)
	Intra-Day Credit:	200,000,000.00
	Net Position	17,582,197,534.74
	Approved Risks(-):	174,639,905.54
	Credit Position	17,407,557,629.20

LBEX-LL 385741

5:55PM	NFE Adjustments:	(8,161,512,332.47)
	Cash Balance:	(1,140,587,165.87)
	Security Value:	233,497,750,997.19
	Shell Requirement (-):	210,644,181,354.73
	SLD Cash Lien(-):	(1,533,007,844.54)
	Intra-Day Credit:	200,000,000.00
	Net Position	15,284,477,988.66
	Approved Risks(-):	74,631,756.58
	Credit Position	15,209,846,232.08

6:34PM	NFE Adjustments:	(7,961,512,332.47)
	Cash Balance:	(756,407,737.96)
	Security Value:	235,495,155,892.00
	Shell Requirement (-):	212,038,088,937.52
	SLD Cash Lien(-):	(1,227,007,842.07)
	Intra-Day Credit:	200,000,000.00
	Net Position	16,166,154,726.12
	Approved Risks(-):	74,440,264.53
	Credit Position	16,091,714,461.59

LBEX-LL 385742

10:50am. Called Chase and spoke with Kellan. He "updated securities" and shot up to amount shown i

e us credit to our NFE, \$600 from LYB (DG90), \$414 from ??, \$572 from Super ??
up with Chase to determine where the credit is coming from

LBEX-LL 385743

LBEX-LL 385744

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-LL 385745

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

for 11am. Still under investigation.

LBEX-LL 385746

7/17/2008

8:45AM	NFE Adjustments:	(9,929,972,887.52)
	Cash Balance:	(135,907,508,754.04)
	Security Value:	189,562,586,098.67
	Shell Requirement (-):	22,273,615,169.85
	SLD Cash Lien(-):	12,458,174,259.36
	Intra-Day Credit:	200,000,000.00
	Net Position	9,193,315,027.90
Approved Risks(-):	752,281,724.07	
Credit Position	8,441,033,303.83	

10:40AM	NFE Adjustments:	(9,929,972,887.52)
	Cash Balance:	(110,512,716,042.61)
	Security Value:	172,352,471,124.03
	Shell Requirement (-):	34,082,498,763.30
	SLD Cash Lien(-):	12,483,511,441.55
	Intra-Day Credit:	200,000,000.00
	Net Position	5,543,771,989.05
Approved Risks(-):	780,047,105.05	
Credit Position	4,763,724,884.00	

11:00AM	NFE Adjustments:	(9,929,972,887.52)
	Cash Balance:	(30,657,031,731.73)
	Security Value:	173,875,862,299.60
	Shell Requirement (-):	130,296,218,745.73
	SLD Cash Lien(-):	(1,207,411,818.88)
	Intra-Day Credit:	200,000,000.00
	Net Position	4,400,050,753.50
Approved Risks(-):	912,052,364.56	
Credit Position	3,487,998,388.94	

12:45PM	NFE Adjustments:	(9,929,972,887.52)
	Cash Balance:	(25,608,686,403.21)
	Security Value:	172,868,489,281.98
	Shell Requirement (-):	135,172,913,630.72
	SLD Cash Lien(-):	462,883,064.89
	Intra-Day Credit:	200,000,000.00
	Net Position	1,894,033,295.64
Approved Risks(-):	780,613,479.77	
Credit Position	1,113,419,815.87	

1:07PM	NFE Adjustments:	(9,929,972,887.52)
	Cash Balance:	(20,570,190,375.69)
	Security Value:	168,449,341,464.63
	Shell Requirement (-):	135,172,913,630.72

LBEX-LL 385747

SLD Cash Lien(-):	670,141,767.24
Intra-Day Credit:	200,000,000.00
Net Position	<u>2,306,122,803.46</u>
Approved Risks(-):	896,244,848.01
Credit Position	<u>1,409,877,955.45</u>

2:12PM	NFE Adjustments:	(9,929,972,887.52)
	Cash Balance:	(7,777,011,406.97)
	Security Value:	165,956,583,332.58
	Shell Requirement (-):	146,104,168,184.79
	SLD Cash Lien(-):	609,923,905.04
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>1,735,506,948.26</u>
	Approved Risks(-):	531,319,865.22
	Credit Position	<u>1,204,187,083.04</u>

3:21PM	NFE Adjustments:	(9,929,972,887.52)
	Cash Balance:	(7,672,126,326.22)
	Security Value:	167,542,726,202.01
	Shell Requirement (-):	148,021,665,134.34
	SLD Cash Lien(-):	615,350,478.34
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>1,503,611,375.59</u>
	Approved Risks(-):	253,851,728.52
	Credit Position	<u>1,249,759,647.07</u>

4:09PM	NFE Adjustments:	(9,929,972,887.52)
	Cash Balance:	8,143,928,287.55
	Security Value:	172,964,959,342.96
	Shell Requirement (-):	171,776,128,671.44
	SLD Cash Lien(-):	(1,060,579,618.53)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>663,365,690.08</u>
	Approved Risks(-):	254,619,817.15
	Credit Position	<u>408,745,872.93</u>

4:56PM	NFE Adjustments:	(9,929,972,887.52)
	Cash Balance:	(9,477,950,687.65)
	Security Value:	185,991,398,121.49
	Shell Requirement (-):	189,279,292,446.78
	SLD Cash Lien(-):	(1,366,511,376.83)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>(21,129,306,523.63)</u>
	Approved Risks(-):	1,985,455,689.99
	Credit Position	<u>(23,114,762,213.62)</u>

LBEX-LL 385748

4:58PM	NFE Adjustments:	(9,929,972,887.52)
	Cash Balance:	(9,327,950,687.65)
	Security Value:	218,000,216,455.77
	Shell Requirement (-):	189,432,292,446.78
	SLD Cash Lien(-):	(1,366,511,376.83)
	Intra-Day Credit:	200,000,000.00
	Net Position	10,876,511,810.65
	Approved Risks(-):	1,985,455,689.99
	Credit Position	8,891,056,120.66

6:02PM	NFE Adjustments:	(9,929,972,887.52)
	Cash Balance:	(2,083,691,104.47)
	Security Value:	218,187,548,304.86
	Shell Requirement (-):	197,604,520,142.47
	SLD Cash Lien(-):	(1,202,072,567.14)
	Intra-Day Credit:	200,000,000.00
	Net Position	9,971,436,737.54
	Approved Risks(-):	254,867,882.10
	Credit Position	9,716,568,855.44

6:40PM	NFE Adjustments:	(9,929,972,887.52)
	Cash Balance:	(2,249,595,023.13)
	Security Value:	218,187,264,003.85
	Shell Requirement (-):	197,500,475,818.14
	SLD Cash Lien(-):	(1,202,072,567.14)
	Intra-Day Credit:	200,000,000.00
	Net Position	9,909,292,842.20
	Approved Risks(-):	254,867,534.90
	Credit Position	9,654,425,307.30

LBEX-LL 385749

7/18/2008

9:00AM	NFE Adjustments:	(9,669,431,291.46)
	Cash Balance:	(111,898,551,997.29)
	Security Value:	167,710,120,924.61
	Shell Requirement (-):	24,378,328,483.71
	SLD Cash Lien(-):	13,306,290,384.44
	Intra-Day Credit:	200,000,000.00
	Net Position	8,657,518,767.71
Approved Risks(-):	632,337,791.64	
Credit Position	8,025,180,976.07	

10:00AM	NFE Adjustments:	(9,669,431,291.46)
	Cash Balance:	(111,787,618,357.21)
	Security Value:	168,399,973,498.59
	Shell Requirement (-):	28,318,588,483.71
	SLD Cash Lien(-):	13,306,290,384.44
	Intra-Day Credit:	200,000,000.00
	Net Position	5,518,044,981.77
Approved Risks(-):	1,074,341,638.82	
Credit Position	4,443,703,342.95	

11:00AM	NFE Adjustments:	(9,669,431,291.46)
	Cash Balance:	(19,085,581,770.85)
	Security Value:	165,646,555,383.29
	Shell Requirement (-):	137,048,912,403.09
	SLD Cash Lien(-):	(651,602,344.37)
	Intra-Day Credit:	200,000,000.00
	Net Position	694,232,262.26
Approved Risks(-):	677,824,988.26	
Credit Position	16,407,274.00	

12:20PM	NFE Adjustments:	(9,143,775,122.46)
	Cash Balance:	(16,041,632,455.04)
	Security Value:	168,420,208,766.94
	Shell Requirement (-):	143,045,216,387.55
	SLD Cash Lien(-):	(703,660,815.96)
	Intra-Day Credit:	200,000,000.00
	Net Position	1,093,245,617.85
Approved Risks(-):	441,160,171.70	
Credit Position	652,085,446.15	

2:00PM	NFE Adjustments:	(7,802,775,122.46)	1,341,000,000.00	CHASE	
	Cash Balance:	(4,320,946,286.88)			LXT
	Security Value:	163,139,511,915.41			LXT
	Shell Requirement (-):	149,747,825,704.53			LXT

LBEX-LL 385750

SLD Cash Lien(-):	(704,584,923.18)
Intra-Day Credit:	200,000,000.00
Net Position	2,172,549,724.72
Approved Risks(-):	314,976,091.87
Credit Position	1,857,573,632.85

3:00PM	NFE Adjustments:	(7,802,775,122.46)
	Cash Balance:	7,353,740,456.21
	Security Value:	161,905,137,157.47
	Shell Requirement (-):	161,041,866,059.43
	SLD Cash Lien(-):	(896,509,329.41)
	Intra-Day Credit:	200,000,000.00
	Net Position	1,510,745,761.20
	Approved Risks(-):	163,994,592.96
	Credit Position	1,346,751,168.24

4:00PM	NFE Adjustments:	(7,802,775,122.46)
	Cash Balance:	
	Security Value:	
	Shell Requirement (-):	
	SLD Cash Lien(-):	(896,509,329.41)
	Intra-Day Credit:	200,000,000.00
	Net Position	(6,706,265,793.05)
	Approved Risks(-):	163,994,592.96
	Credit Position	(6,870,260,386.01)

5:30PM	NFE Adjustments:	(7,802,775,122.46)
	Cash Balance:	3,175,119,204.77
	Security Value:	238,904,838,990.89
	Shell Requirement (-):	215,062,709,935.10
	SLD Cash Lien(-):	(1,197,003,614.73)
	Intra-Day Credit:	200,000,000.00
	Net Position	20,611,476,752.83
	Approved Risks(-):	127,414,415.73
	Credit Position	20,484,062,337.10

6:30PM	NFE Adjustments:	(7,802,775,122.46)
	Cash Balance:	3,175,119,204.77
	Security Value:	238,904,838,990.89
	Shell Requirement (-):	215,062,709,935.10
	SLD Cash Lien(-):	(1,197,003,614.73)
	Intra-Day Credit:	200,000,000.00
	Net Position	20,611,476,752.83
	Approved Risks(-):	127,414,415.73
	Credit Position	20,484,062,337.10

LBEX-LL 385751

CREDITS OTHERSIDE
526.7 SUPERVISORY HOLD
300 LYB (DG90)
1,041 CASH

LBEX-LL 385752

1,868

LBEX-LL 385753

7/21/2008

10:25AM	NFE Adjustments:	(4,080,566,784.19)
	Cash Balance:	(103,177,854,630.96)
	Security Value:	167,379,104,418.06
	Shell Requirement (-):	34,234,814,618.38
	SLD Cash Lien(-):	13,369,357,238.53
	Intra-Day Credit:	200,000,000.00
	Net Position	12,716,511,146.00
Approved Risks(-):	809,601,030.10	
Credit Position	11,906,910,115.90	

11:00AM	NFE Adjustments:	(4,080,566,784.19)
	Cash Balance:	(15,907,253,230.22)
	Security Value:	169,050,966,823.05
	Shell Requirement (-):	139,043,602,963.90
	SLD Cash Lien(-):	(969,150,488.38)
	Intra-Day Credit:	200,000,000.00
	Net Position	11,188,694,333.12
Approved Risks(-):	860,525,494.00	
Credit Position	10,328,168,839.12	

12:05PM	NFE Adjustments:	(8,694,108,152.19)
	Cash Balance:	(17,267,742,618.05)
	Security Value:	173,612,388,347.10
	Shell Requirement (-):	145,021,715,243.00
	SLD Cash Lien(-):	(974,954,120.00)
	Intra-Day Credit:	200,000,000.00
	Net Position	3,803,776,453.86
Approved Risks(-):	506,515,926.78	
Credit Position	3,297,260,527.08	

1:20PM	NFE Adjustments:	(8,694,108,152.19)
	Cash Balance:	(15,450,250,576.96)
	Security Value:	175,159,588,950.74
	Shell Requirement (-):	148,699,818,031.63
	SLD Cash Lien(-):	(982,935,511.45)
	Intra-Day Credit:	200,000,000.00
	Net Position	3,498,347,701.41
Approved Risks(-):	561,479,053.72	
Credit Position	2,936,868,647.69	

2:15PM	NFE Adjustments:	(8,694,108,152.19)
	Cash Balance:	(11,201,530,444.95)
	Security Value:	172,466,837,055.30
	Shell Requirement (-):	150,541,087,273.34

LBEX-LL 385754

SLD Cash Lien(-):	(976,787,164.11)
Intra-Day Credit:	200,000,000.00
Net Position	3,206,898,348.93
Approved Risks(-):	199,592,033.74
Credit Position	3,007,306,315.19

3:23PM	NFE Adjustments:	(8,694,108,152.19)
	Cash Balance:	1,398,486,162.93
	Security Value:	172,183,756,286.11
	Shell Requirement (-):	162,871,940,057.29
	SLD Cash Lien(-):	(1,003,347,206.31)
	Intra-Day Credit:	200,000,000.00
	Net Position	3,219,541,445.87
	Approved Risks(-):	111,978,165.14
	Credit Position	3,107,563,280.73

4:00PM	NFE Adjustments:	(8,694,108,152.19)
	Cash Balance:	1,398,486,162.93
	Security Value:	172,183,756,286.11
	Shell Requirement (-):	162,871,940,057.29
	SLD Cash Lien(-):	(1,003,347,206.31)
	Intra-Day Credit:	200,000,000.00
	Net Position	3,219,541,445.87
	Approved Risks(-):	111,978,165.14
	Credit Position	3,107,563,280.73

5:12PM	NFE Adjustments:	(8,694,108,152.19)
	Cash Balance:	(5,653,233,810.81)
	Security Value:	235,791,329,413.96
	Shell Requirement (-):	211,474,225,645.00
	SLD Cash Lien(-):	(2,377,509,521.68)
	Intra-Day Credit:	200,000,000.00
	Net Position	12,547,271,327.64
	Approved Risks(-):	229,527,381.17
	Credit Position	12,317,743,946.47

5:12PM	NFE Adjustments:	(8,694,108,152.19)
	Cash Balance:	(1,043,142,089.34)
	Security Value:	236,500,280,828.54
	Shell Requirement (-):	215,721,552,393.78
	SLD Cash Lien(-):	(1,193,870,445.10)
	Intra-Day Credit:	200,000,000.00
	Net Position	12,435,348,638.33
	Approved Risks(-):	119,068,301.52
	Credit Position	12,316,280,336.81

LBEX-LL 385755

7:00PM	NFE Adjustments:	(8,694,108,152.19)
	Cash Balance:	(2,028,735,211.30)
	Security Value:	236,516,722,178.60
	Shell Requirement (-):	214,959,622,440.89
	SLD Cash Lien(-):	(1,193,870,445.10)
	Intra-Day Credit:	200,000,000.00
	Net Position	12,228,126,819.32
	Approved Risks(-):	119,068,301.52
	Credit Position	12,109,058,517.80

LBEX-LL 385756

7/22/2008

EOD 7/21

08:45AM	NFE Adjustments:	(5,936,639,352.81)
	Cash Balance:	(116,584,877,036.61)
	Security Value:	207,504,279,367.36
	Shell Requirement (-):	25,368,897,229.98
	SLD Cash Lien(-):	14,481,857,198.94
	Intra-Day Credit:	200,000,000.00
	Net Position	45,332,008,549.02
	Approved Risks(-):	570,616,475.28
	Credit Position	44,761,392,073.74

(8,694,108,152.19)

\$1.932BN Net Security Value
\$1bn Funds for LYB
\$1bn Risk Management

09:00AM	NFE Adjustments:	(5,956,639,352.81)
	Cash Balance:	(104,431,818,810.72)
	Security Value:	206,295,755,472.68
	Shell Requirement (-):	36,517,497,229.98
	SLD Cash Lien(-):	14,555,095,952.21
	Intra-Day Credit:	200,000,000.00
	Net Position	45,034,704,126.96
	Approved Risks(-):	511,178,634.02
	Credit Position	44,523,525,492.94

Reason for abnormal balance
FICC collateral was not released

10:13AM	NFE Adjustments:	(9,956,639,352.81)
	Cash Balance:	(101,783,194,715.36)
	Security Value:	170,762,218,300.76
	Shell Requirement (-):	38,334,468,657.45
	SLD Cash Lien(-):	14,597,570,914.28
	Intra-Day Credit:	200,000,000.00
	Net Position	6,290,344,660.86
	Approved Risks(-):	587,458,434.83
	Credit Position	5,702,886,226.03

\$5bn Lien everyday against LCI
Therefore, \$4bn Risk Management

12:09PM	NFE Adjustments:	(10,722,676,693.09)
	Cash Balance:	(20,596,193,844.09)
	Security Value:	176,419,793,464.29
	Shell Requirement (-):	142,220,786,773.65
	SLD Cash Lien(-):	(470,848,745.23)
	Intra-Day Credit:	200,000,000.00
	Net Position	3,550,984,898.69
	Approved Risks(-):	542,518,561.04
	Credit Position	3,008,466,337.65

1:12PM	NFE Adjustments:	(10,722,676,693.09)
	Cash Balance:	(8,400,551,084.56)
	Security Value:	173,406,318,777.54
	Shell Requirement (-):	151,919,825,666.53

LBEX-LL 385757

SLD Cash Lien(-):	(464,368,942.04)
Intra-Day Credit:	200,000,000.00
Net Position	3,027,634,275.40
Approved Risks(-):	565,816,831.99
Credit Position	2,461,817,443.41

2:22PM	NFE Adjustments:	(9,113,977,280.09)
	Cash Balance:	(1,678,057,917.88)
	Security Value:	172,642,553,017.73
	Shell Requirement (-):	160,085,552,492.65
	SLD Cash Lien(-):	(463,083,132.87)
	Intra-Day Credit:	200,000,000.00
	Net Position	2,428,048,459.98
	Approved Risks(-):	2,331,784,574.40
	Credit Position	96,263,885.58

3:07PM	NFE Adjustments:	(9,113,977,280.09)
	Cash Balance:	269,430,016.17
	Security Value:	174,093,394,763.18
	Shell Requirement (-):	160,851,448,118.95
	SLD Cash Lien(-):	(466,359,005.78)
	Intra-Day Credit:	200,000,000.00
	Net Position	5,063,758,386.09
	Approved Risks(-):	190,349,699.50
	Credit Position	4,873,408,686.59

4:07PM	NFE Adjustments:	(9,113,977,280.09)
	Cash Balance:	5,485,566,568.77
	Security Value:	182,489,455,173.21
	Shell Requirement (-):	180,654,091,076.68
	SLD Cash Lien(-):	(466,359,005.78)
	Intra-Day Credit:	200,000,000.00
	Net Position	(1,126,687,609.01)
	Approved Risks(-):	167,336,442.57
	Credit Position	(1,294,024,051.58)

5:07PM	NFE Adjustments:	(9,113,977,280.09)
	Cash Balance:	(19,980,506,127.07)
	Security Value:	240,320,000,370.51
	Shell Requirement (-):	207,360,346,565.71
	SLD Cash Lien(-):	(1,195,745,715.66)
	Intra-Day Credit:	200,000,000.00
	Net Position	5,260,916,113.30
	Approved Risks(-):	116,941,121.41
	Credit Position	5,143,974,991.89

LBEX-LL 385758

6:15PM	NFE Adjustments:	(9,113,977,280.09)
	Cash Balance:	(6,113,726,118.06)
	Security Value:	240,113,860,568.35
	Shell Requirement (-):	211,038,686,672.43
	SLD Cash Lien(-):	(1,216,145,715.73)
	Intra-Day Credit:	200,000,000.00
	Net Position	15,263,616,213.50
	Approved Risks(-):	118,417,148.01
	Credit Position	15,145,199,065.49

6:36PM	NFE Adjustments:	(9,113,977,280.09)
	Cash Balance:	3,733,314,585.55
	Security Value:	240,113,860,568.35
	Shell Requirement (-):	220,632,579,481.09
	SLD Cash Lien(-):	(1,216,145,715.73)
	Intra-Day Credit:	200,000,000.00
	Net Position	15,516,764,108.45
	Approved Risks(-):	116,028,171.00
	Credit Position	15,400,735,937.45

LBEX-LL 385759

1.932
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3.932
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d to repo out, 2 cusips were held in loan. All collateral must sit in LX0 box before free move. Money credits settl

o acct, only \$1bn taken out before 830am
ent debit on LCD between 9 and 10am

LBEX-LL 385760

LBEX-LL 385761

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-LL 385762

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

ed and getting security credit for 2 cusips. Once 2 cusips released, credit position decreased to normal

LBEX-LL 385763

LBEX-LL 385764

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-LL 385765

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

levels.

LBEX-LL 385766

7/23/2008

9:45AM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	(102,818,672,238.28)
	Security Value:	158,710,560,448.56
	Shell Requirement (-):	25,089,742,754.33
	SLD Cash Lien(-):	16,108,022,051.54
	Intra-Day Credit:	200,000,000.00
	Net Position	4,098,559,473.88
	Approved Risks(-):	545,059,235.53
	Credit Position	3,553,500,238.35

10:30AM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	(94,802,390,006.53)
	Security Value:	159,011,999,143.68
	Shell Requirement (-):	33,379,282,754.33
	SLD Cash Lien(-):	16,317,108,425.55
	Intra-Day Credit:	200,000,000.00
	Net Position	3,917,654,026.74
	Approved Risks(-):	855,731,173.27
	Credit Position	3,061,922,853.47

11:14AM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	(9,898,805,904.97)
	Security Value:	159,137,994,982.21
	Shell Requirement (-):	135,596,838,895.64
	SLD Cash Lien(-):	271,491,460.01
	Intra-Day Credit:	200,000,000.00
	Net Position	2,775,294,791.06
	Approved Risks(-):	811,082,645.86
	Credit Position	1,964,212,145.20

12:30PM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	(11,703,960,650.28)
	Security Value:	167,558,599,538.31
	Shell Requirement (-):	142,919,228,880.08
	SLD Cash Lien(-):	147,479,465.43
	Intra-Day Credit:	200,000,000.00
	Net Position	2,192,366,611.99
	Approved Risks(-):	917,180,332.14
	Credit Position	1,275,186,279.85

1:12PM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	(7,088,047,262.24)
	Security Value:	168,405,301,578.07
	Shell Requirement (-):	146,853,237,141.88

LBEX-LL 385767

SLD Cash Lien(-):	64,119,063.56
Intra-Day Credit:	200,000,000.00
Net Position	3,804,334,179.86
Approved Risks(-):	957,039,953.44
Credit Position	2,847,294,226.42

1:54PM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	6,214,680,385.12
	Security Value:	164,015,432,665.87
	Shell Requirement (-):	155,827,791,513.48
	SLD Cash Lien(-):	57,620,599.07
	Intra-Day Credit:	200,000,000.00
	Net Position	3,749,137,007.91
	Approved Risks(-):	1,063,219,548.65
	Credit Position	2,685,917,459.26

2:54PM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	8,110,075,678.69
	Security Value:	163,300,118,132.09
	Shell Requirement (-):	157,401,912,813.99
	SLD Cash Lien(-):	52,086,871.38
	Intra-Day Credit:	200,000,000.00
	Net Position	3,360,630,194.88
	Approved Risks(-):	134,559,700.08
	Credit Position	3,226,070,494.80

4:04PM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	13,380,852,185.19
	Security Value:	173,044,206,951.74
	Shell Requirement (-):	166,506,542,787.67
	SLD Cash Lien(-):	52,086,871.38
	Intra-Day Credit:	200,000,000.00
	Net Position	9,270,865,547.35
	Approved Risks(-):	71,823,965.88
	Credit Position	9,199,041,581.47

4:20PM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	28,135,604,877.15
	Security Value:	176,272,445,237.29
	Shell Requirement (-):	204,062,906,862.29
	SLD Cash Lien(-):	(1,213,622,984.85)
	Intra-Day Credit:	200,000,000.00
	Net Position	(9,036,797,693.53)
	Approved Risks(-):	71,819,469.23
	Credit Position	(9,108,617,162.76)

LBEX-LL 385768

4:43PM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	33,314,646,144.41
	Security Value:	197,131,833,699.80
	Shell Requirement (-):	215,391,566,369.30
	SLD Cash Lien(-):	(1,213,622,984.85)
	Intra-Day Credit:	200,000,000.00
	Net Position	5,672,972,529.23
	Approved Risks(-):	71,879,469.23
	Credit Position	5,601,093,060.00

5:22PM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	5,499,768,944.39
	Security Value:	229,895,288,992.04
	Shell Requirement (-):	208,465,928,759.14
	SLD Cash Lien(-):	(1,213,335,291.78)
	Intra-Day Credit:	200,000,000.00
	Net Position	17,546,900,538.54
	Approved Risks(-):	1,384,767,262.40
	Credit Position	16,162,133,276.14

6:00PM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	3,048,971,983.76
	Security Value:	229,897,973,628.10
	Shell Requirement (-):	210,433,633,767.45
	SLD Cash Lien(-):	(1,213,335,291.78)
	Intra-Day Credit:	200,000,000.00
	Net Position	13,131,083,205.66
	Approved Risks(-):	71,182,836.03
	Credit Position	13,059,900,369.63

6:30PM	NFE Adjustments:	(10,795,563,930.53)
	Cash Balance:	1,335,702,851.18
	Security Value:	229,884,630,059.62
	Shell Requirement (-):	207,736,082,176.31
	SLD Cash Lien(-):	(1,213,335,291.78)
	Intra-Day Credit:	200,000,000.00
	Net Position	14,102,022,095.74
	Approved Risks(-):	71,098,483.71
	Credit Position	14,030,923,612.03

LBEX-LL 385769

7/24/2008

8:45AM	NFE Adjustments:	(9,944,362,198.37)
	Cash Balance:	(114,761,812,713.70)
	Security Value:	173,431,303,601.72
	Shell Requirement (-):	22,579,954,517.07
	SLD Cash Lien(-):	15,805,730,429.98
	Intra-Day Credit:	200,000,000.00
	Net Position	10,539,443,742.60
	Approved Risks(-):	576,870,861.74
	Credit Position	9,962,572,880.86

10:10AM	NFE Adjustments:	(9,944,362,198.37)
	Cash Balance:	(94,233,609,300.44)
	Security Value:	163,847,579,149.47
	Shell Requirement (-):	36,301,874,523.17
	SLD Cash Lien(-):	16,551,698,482.41
	Intra-Day Credit:	200,000,000.00
	Net Position	7,016,034,645.08
	Approved Risks(-):	626,557,956.72
	Credit Position	6,389,476,688.36

10:56AM	NFE Adjustments:	(9,944,362,198.37)
	Cash Balance:	(91,887,407,374.55)
	Security Value:	162,798,333,862.38
	Shell Requirement (-):	39,504,275,703.17
	SLD Cash Lien(-):	14,858,002,814.38
	Intra-Day Credit:	200,000,000.00
	Net Position	6,804,285,771.91
	Approved Risks(-):	1,314,770,287.18
	Credit Position	5,489,515,484.73

11:57AM	NFE Adjustments:	(9,944,362,198.37)
	Cash Balance:	(18,857,423,751.37)
	Security Value:	168,037,136,231.26
	Shell Requirement (-):	134,148,479,532.20
	SLD Cash Lien(-):	(1,239,989,656.56)
	Intra-Day Credit:	200,000,000.00
	Net Position	6,526,860,405.88
	Approved Risks(-):	1,285,159,082.83
	Credit Position	5,241,701,323.05

1:00PM	NFE Adjustments:	(9,944,362,198.37)
	Cash Balance:	(11,236,374,640.37)
	Security Value:	167,939,977,561.38
	Shell Requirement (-):	141,896,666,871.60

LBEX-LL 385770

SLD Cash Lien(-):	(1,103,138,991.76)
Intra-Day Credit:	200,000,000.00
Net Position	6,165,712,842.80
Approved Risks(-):	784,142,797.88
Credit Position	5,381,570,044.92

2:00PM	NFE Adjustments:	(9,944,362,198.37)
	Cash Balance:	(843,251,867.12)
	Security Value:	167,176,516,809.12
	Shell Requirement (-):	151,875,067,546.24
	SLD Cash Lien(-):	(1,117,864,355.57)
	Intra-Day Credit:	200,000,000.00
	Net Position	5,831,699,552.96
	Approved Risks(-):	446,970,931.65
	Credit Position	5,384,728,621.31

2:55PM	NFE Adjustments:	(9,944,362,198.37)
	Cash Balance:	1,482,050,342.54
	Security Value:	166,088,129,261.01
	Shell Requirement (-):	151,694,191,204.84
	SLD Cash Lien(-):	(1,144,245,827.73)
	Intra-Day Credit:	200,000,000.00
	Net Position	7,275,872,028.07
	Approved Risks(-):	317,756,067.17
	Credit Position	6,958,115,960.90

4:19PM	NFE Adjustments:	(9,944,362,198.37)
	Cash Balance:	8,693,931,089.79
	Security Value:	179,741,478,599.91
	Shell Requirement (-):	193,441,168,762.00
	SLD Cash Lien(-):	(1,411,361,222.26)
	Intra-Day Credit:	200,000,000.00
	Net Position	(13,338,760,048.41)
	Approved Risks(-):	3,241,904,733.77
	Credit Position	(16,580,664,782.18)

5:00PM	NFE Adjustments:	(9,944,362,198.37)
	Cash Balance:	(2,212,497,507.30)
	Security Value:	226,324,254,055.20
	Shell Requirement (-):	209,764,201,725.73
	SLD Cash Lien(-):	(1,411,361,222.26)
	Intra-Day Credit:	200,000,000.00
	Net Position	6,014,553,846.06
	Approved Risks(-):	55,783,038.61
	Credit Position	5,958,770,807.45

LBEX-LL 385771

6:20PM	NFE Adjustments:	(9,945,443,503.50)
	Cash Balance:	279,979,815.83
	Security Value:	226,274,685,450.52
	Shell Requirement (-):	198,204,852,721.19
	SLD Cash Lien(-):	2,621,687,220.82
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>15,982,681,820.84</u>
	Approved Risks(-):	<u>54,488,168.97</u>
	Credit Position	<u>15,928,193,651.87</u>

6:30PM	NFE Adjustments:	(9,945,443,503.50)
	Cash Balance:	553,370,815.83
	Security Value:	226,274,685,450.52
	Shell Requirement (-):	203,762,552,013.08
	SLD Cash Lien(-):	(3,323,835,435.82)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>16,643,896,185.59</u>
	Approved Risks(-):	<u>54,488,168.97</u>
	Credit Position	<u>16,589,408,016.62</u>

LBEX-LL 385772

7/25/2008

8:55AM	NFE Adjustments:	(10,325,331,124.35)
	Cash Balance:	(111,427,371,002.94)
	Security Value:	170,098,195,196.29
	Shell Requirement (-):	22,507,015,055.20
	SLD Cash Lien(-):	15,716,379,422.84
	Intra-Day Credit:	200,000,000.00
	Net Position	10,322,098,590.96
Approved Risks(-):	378,831,990.25	
Credit Position	9,943,266,600.71	

10:00AM	NFE Adjustments:	(10,325,331,124.35)
	Cash Balance:	(92,971,369,714.22)
	Security Value:	158,958,444,728.68
	Shell Requirement (-):	34,735,795,055.20
	SLD Cash Lien(-):	13,984,827,005.65
	Intra-Day Credit:	200,000,000.00
	Net Position	7,141,121,829.26
Approved Risks(-):	439,044,836.81	
Credit Position	6,702,076,992.45	

10:52AM	NFE Adjustments:	(10,325,331,124.35)
	Cash Balance:	(7,383,022,041.36)
	Security Value:	162,645,942,516.06
	Shell Requirement (-):	164,092,561,823.68
	SLD Cash Lien(-):	(3,174,102,574.05)
	Intra-Day Credit:	200,000,000.00
	Net Position	(15,780,869,899.28)
Approved Risks(-):	414,162,118.80	
Credit Position	(16,195,032,018.08)	

12:03PM	NFE Adjustments:	(10,325,331,124.35)
	Cash Balance:	(20,130,871,430.70)
	Security Value:	175,613,127,672.95
	Shell Requirement (-):	139,975,578,920.37
	SLD Cash Lien(-):	(2,104,376,016.17)
	Intra-Day Credit:	200,000,000.00
	Net Position	7,485,722,213.70
Approved Risks(-):	551,398,167.07	
Credit Position	6,934,324,046.63	

1:07PM	NFE Adjustments:	(10,405,331,124.35)
	Cash Balance:	(3,262,033,665.41)
	Security Value:	168,519,737,130.13
	Shell Requirement (-):	150,156,381,347.97

LBEX-LL 385773

SLD Cash Lien(-):	(2,057,009,079.26)
Intra-Day Credit:	200,000,000.00
Net Position	6,953,000,071.66
Approved Risks(-):	253,418,676.96
Credit Position	6,699,581,394.70

2:35PM	NFE Adjustments:	(10,405,331,124.35)
	Cash Balance:	5,861,007,697.31
	Security Value:	168,904,130,891.35
	Shell Requirement (-):	159,543,379,119.07
	SLD Cash Lien(-):	(2,057,009,079.26)
	Intra-Day Credit:	200,000,000.00
	Net Position	7,073,437,424.50
	Approved Risks(-):	130,916,783.26
	Credit Position	6,942,520,641.24

4:00PM	NFE Adjustments:	(10,405,331,124.35)
	Cash Balance:	16,489,310,892.59
	Security Value:	178,520,020,389.00
	Shell Requirement (-):	177,227,318,543.73
	SLD Cash Lien(-):	(2,001,129,763.50)
	Intra-Day Credit:	200,000,000.00
	Net Position	9,577,811,377.01
	Approved Risks(-):	165,966,550.95
	Credit Position	9,411,844,826.06

5:10PM	NFE Adjustments:	(10,405,331,124.35)
	Cash Balance:	5,551,807,210.45
	Security Value:	203,962,895,097.12
	Shell Requirement (-):	220,127,688,236.55
	SLD Cash Lien(-):	(2,001,129,765.35)
	Intra-Day Credit:	200,000,000.00
	Net Position	(18,817,187,287.98)
	Approved Risks(-):	165,966,550.95
	Credit Position	(18,983,153,838.93)

6:00PM	NFE Adjustments:	(10,405,331,124.35)
	Cash Balance:	5,371,981,122.91
	Security Value:	233,895,957,374.41
	Shell Requirement (-):	222,778,402,242.30
	SLD Cash Lien(-):	(2,001,129,765.35)
	Intra-Day Credit:	200,000,000.00
	Net Position	8,285,334,896.02
	Approved Risks(-):	172,091,901.75
	Credit Position	8,113,242,994.27

LBEX-LL 385774

6:27PM	NFE Adjustments:	(10,405,331,124.35)
	Cash Balance:	6,742,041,873.05
	Security Value:	233,895,377,018.04
	Shell Requirement (-):	215,288,282,442.58
	SLD Cash Lien(-):	(2,001,129,765.35)
	Intra-Day Credit:	200,000,000.00
	Net Position	17,144,935,089.51
	Approved Risks(-):	171,689,037.40
	Credit Position	16,973,246,052.11

LBEX-LL 385775

7/28/2008

8:55AM	NFE Adjustments:	(9,866,096,393.61)
	Cash Balance:	(103,821,163,596.27)
	Security Value:	160,749,149,632.14
	Shell Requirement (-):	21,421,325,653.34
	SLD Cash Lien(-):	15,241,868,788.02
	Intra-Day Credit:	200,000,000.00
	Net Position	10,598,695,200.90
Approved Risks(-):	371,560,392.15	
Credit Position	10,227,134,808.75	

9:55AM	NFE Adjustments:	(9,866,398,073.87)
	Cash Balance:	(105,943,585,499.23)
	Security Value:	162,869,873,502.94
	Shell Requirement (-):	25,394,525,653.53
	SLD Cash Lien(-):	15,241,868,788.02
	Intra-Day Credit:	200,000,000.00
	Net Position	6,623,495,488.29
Approved Risks(-):	574,075,980.22	
Credit Position	6,049,419,508.07	

11:00AM	NFE Adjustments:	(9,866,398,073.87)
	Cash Balance:	(100,082,314,359.58)
	Security Value:	161,875,744,065.94
	Shell Requirement (-):	32,314,825,656.59
	SLD Cash Lien(-):	15,076,579,498.45
	Intra-Day Credit:	200,000,000.00
	Net Position	4,735,626,477.45
Approved Risks(-):	2,908,048,181.93	
Credit Position	1,827,578,295.52	

12:00PM	NFE Adjustments:	(9,866,398,073.87)
	Cash Balance:	(30,959,971,466.40)
	Security Value:	168,520,124,014.03
	Shell Requirement (-):	128,557,423,901.39
	SLD Cash Lien(-):	(3,542,695,981.83)
	Intra-Day Credit:	200,000,000.00
	Net Position	2,879,026,554.20
Approved Risks(-):	724,795,937.44	
Credit Position	2,154,230,616.76	

1:20PM	NFE Adjustments:	(9,866,398,073.87)
	Cash Balance:	(17,537,513,845.33)
	Security Value:	164,784,543,535.02
	Shell Requirement (-):	135,652,841,933.67

LBEX-LL 385776

SLD Cash Lien(-):	(762,928,653.93)
Intra-Day Credit:	200,000,000.00
Net Position	<u>2,690,718,336.08</u>
Approved Risks(-):	739,464,820.75
Credit Position	<u>1,951,253,515.33</u>

2:00PM	NFE Adjustments:	(9,866,398,073.87)
	Cash Balance:	(12,957,480,560.99)
	Security Value:	164,945,188,508.71
	Shell Requirement (-):	140,539,254,377.57
	SLD Cash Lien(-):	(337,759,789.70)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>2,119,815,285.98</u>
	Approved Risks(-):	256,571,438.32
	Credit Position	<u>1,863,243,847.66</u>

3:00PM	NFE Adjustments:	(9,866,398,073.87)
	Cash Balance:	(1,685,005,607.51)
	Security Value:	164,925,902,125.99
	Shell Requirement (-):	150,482,016,417.79
	SLD Cash Lien(-):	(336,691,905.40)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>3,429,173,932.22</u>
	Approved Risks(-):	124,605,374.21
	Credit Position	<u>3,304,568,558.01</u>

5:00PM	NFE Adjustments:	(9,866,398,073.87)
	Cash Balance:	11,639,089,856.11
	Security Value:	199,580,878,793.18
	Shell Requirement (-):	201,318,711,622.53
	SLD Cash Lien(-):	(395,492,516.27)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>630,351,469.16</u>
	Approved Risks(-):	105,137,657.73
	Credit Position	<u>525,213,811.43</u>

6:25PM	NFE Adjustments:	(9,866,398,073.87)
	Cash Balance:	(1,487,181,493.29)
	Security Value:	223,573,206,228.21
	Shell Requirement (-):	197,389,161,778.67
	SLD Cash Lien(-):	(1,213,627,570.24)
	Intra-Day Credit:	200,000,000.00
	Net Position	<u>16,244,092,452.62</u>
	Approved Risks(-):	105,140,407.72
	Credit Position	<u>16,138,952,044.90</u>

LBEX-LL 385777

7/29/2008

9:00AM	NFE Adjustments:	(5,536,800,523.27)
	Cash Balance:	(111,591,291,744.56)
	Security Value:	169,037,368,943.57
	Shell Requirement (-):	27,574,052,588.88
	SLD Cash Lien(-):	15,346,109,258.73
	Intra-Day Credit:	200,000,000.00
	Net Position	9,189,114,828.13
	Approved Risks(-):	5,988,680,271.64
	Credit Position	3,200,434,556.49

10:00AM	NFE Adjustments:	(5,536,800,523.27)
	Cash Balance:	(104,570,121,174.10)
	Security Value:	170,436,943,173.83
	Shell Requirement (-):	32,440,532,003.01
	SLD Cash Lien(-):	15,346,109,258.73
	Intra-Day Credit:	200,000,000.00
	Net Position	12,743,380,214.72
	Approved Risks(-):	6,144,310,276.56
	Credit Position	6,599,069,938.16

11:00AM	NFE Adjustments:	(5,536,800,523.27)
	Cash Balance:	(22,768,112,541.10)
	Security Value:	169,763,553,636.65
	Shell Requirement (-):	141,786,307,162.64
	SLD Cash Lien(-):	(1,127,841,033.47)
	Intra-Day Credit:	200,000,000.00
	Net Position	1,000,174,443.11
	Approved Risks(-):	6,040,327,398.22
	Credit Position	(5,040,152,955.11)

12:08PM	NFE Adjustments:	(5,536,800,523.27)
	Cash Balance:	(25,125,452,930.73)
	Security Value:	172,334,467,960.07
	Shell Requirement (-):	131,217,122,714.95
	SLD Cash Lien(-):	(1,127,517,418.39)
	Intra-Day Credit:	200,000,000.00
	Net Position	11,782,609,209.51
	Approved Risks(-):	6,063,478,707.73
	Credit Position	5,719,130,501.78

2:00PM	NFE Adjustments:	(10,536,800,523.27)
	Cash Balance:	(4,203,171,233.80)
	Security Value:	168,305,850,231.09
	Shell Requirement (-):	149,117,920,745.14

LBEX-LL 385778

SLD Cash Lien(-):	(1,148,308,826.86)
Intra-Day Credit:	200,000,000.00
Net Position	5,796,266,555.74
Approved Risks(-):	186,381,709.38
Credit Position	5,609,884,846.36

3:00PM	NFE Adjustments:	(10,536,800,523.27)
	Cash Balance:	(1,483,004,302.34)
	Security Value:	168,043,718,321.08
	Shell Requirement (-):	152,048,696,817.69
	SLD Cash Lien(-):	(1,147,257,428.39)
	Intra-Day Credit:	200,000,000.00
	Net Position	5,322,474,106.17
	Approved Risks(-):	164,269,690.63
	Credit Position	5,158,204,415.54

4:08PM	NFE Adjustments:	(10,536,800,523.27)
	Cash Balance:	10,391,027,548.29
	Security Value:	175,066,160,676.28
	Shell Requirement (-):	171,128,959,330.34
	SLD Cash Lien(-):	(1,147,257,428.39)
	Intra-Day Credit:	200,000,000.00
	Net Position	5,138,685,799.35
	Approved Risks(-):	1,247,270,618.06
	Credit Position	3,891,415,181.29

5:02PM	NFE Adjustments:	(10,536,800,523.27)
	Cash Balance:	10,391,027,548.29
	Security Value:	175,066,160,676.28
	Shell Requirement (-):	171,128,959,330.34
	SLD Cash Lien(-):	(1,147,257,428.39)
	Intra-Day Credit:	200,000,000.00
	Net Position	5,138,685,799.35
	Approved Risks(-):	1,247,270,618.06
	Credit Position	3,891,415,181.29

5:58PM	NFE Adjustments:	(10,536,800,523.27)
	Cash Balance:	2,174,798,119.61
	Security Value:	226,418,528,482.26
	Shell Requirement (-):	200,806,738,080.49
	SLD Cash Lien(-):	(1,147,257,428.77)
	Intra-Day Credit:	200,000,000.00
	Net Position	18,597,045,426.88
	Approved Risks(-):	125,520,228.23
	Credit Position	18,471,525,198.65

LBEX-LL 385779

6:38PM	NFE Adjustments:	(10,536,800,523.27)
	Cash Balance:	95,790,022.25
	Security Value:	226,707,947,965.06
	Shell Requirement (-):	200,872,414,112.14
	SLD Cash Lien(-):	(1,213,906,699.43)
	Intra-Day Credit:	200,000,000.00
	Net Position	16,808,430,051.33
	Approved Risks(-):	125,503,291.85
	Credit Position	16,682,926,759.48

LBEX-LL 385780

7/30/2008

9:00AM	NFE Adjustments:	(10,650,933,440.64)
	Cash Balance:	(104,341,904,299.60)
	Security Value:	165,254,161,010.20
	Shell Requirement (-):	23,455,552,384.18
	SLD Cash Lien(-):	15,322,593,903.60
	Intra-Day Credit:	200,000,000.00
	Net Position	11,683,176,982.18
	Approved Risks(-):	1,213,588,889.94
	Credit Position	10,469,588,092.24

10:00AM	NFE Adjustments:	(10,653,933,587.08)
	Cash Balance:	(101,806,941,278.87)
	Security Value:	168,463,789,048.55
	Shell Requirement (-):	30,732,172,386.09
	SLD Cash Lien(-):	15,472,171,438.51
	Intra-Day Credit:	200,000,000.00
	Net Position	9,998,570,358.00
	Approved Risks(-):	2,088,662,250.16
	Credit Position	7,909,908,107.84

11:00AM	NFE Adjustments:	(10,653,933,587.08)
	Cash Balance:	(109,178,945,408.33)
	Security Value:	176,433,554,480.13
	Shell Requirement (-):	30,834,172,386.09
	SLD Cash Lien(-):	15,471,469,065.95
	Intra-Day Credit:	200,000,000.00
	Net Position	10,495,034,032.68
	Approved Risks(-):	1,174,002,111.66
	Credit Position	9,321,031,921.02

12:00PM	NFE Adjustments:	(10,653,933,587.08)
	Cash Balance:	(22,057,182,226.66)
	Security Value:	175,803,919,704.81
	Shell Requirement (-):	146,605,019,058.57
	SLD Cash Lien(-):	(1,084,663,519.80)
	Intra-Day Credit:	200,000,000.00
	Net Position	(2,227,551,647.70)
	Approved Risks(-):	1,281,532,224.46
	Credit Position	(3,509,083,872.16)

1:01PM	NFE Adjustments:	(10,653,933,587.08)
	Cash Balance:	(22,057,182,226.66)
	Security Value:	175,803,919,704.81
	Shell Requirement (-):	146,605,019,058.57

LBEX-LL 385781

SLD Cash Lien(-):	(1,084,663,519.80)
Intra-Day Credit:	200,000,000.00
Net Position	(2,227,551,647.70)
Approved Risks(-):	1,281,532,224.46
Credit Position	(3,509,083,872.16)

2:14PM	NFE Adjustments:	(10,653,933,587.08)
	Cash Balance:	(3,569,063,723.39)
	Security Value:	169,828,519,697.93
	Shell Requirement (-):	147,490,999,188.41
	SLD Cash Lien(-):	(1,081,593,272.52)
	Intra-Day Credit:	200,000,000.00
	Net Position	9,396,116,471.57
	Approved Risks(-):	172,632,857.72
	Credit Position	9,223,483,613.85

3:09PM	NFE Adjustments:	(10,653,933,587.08)
	Cash Balance:	2,213,460,133.20
	Security Value:	170,027,706,485.80
	Shell Requirement (-):	153,376,438,866.64
	SLD Cash Lien(-):	(1,081,593,272.52)
	Intra-Day Credit:	200,000,000.00
	Net Position	9,492,387,437.80
	Approved Risks(-):	100,741,063.67
	Credit Position	9,391,646,374.13

4:06PM	NFE Adjustments:	(10,653,933,587.08)
	Cash Balance:	8,970,569,215.74
	Security Value:	175,650,523,535.66
	Shell Requirement (-):	163,910,800,647.59
	SLD Cash Lien(-):	(1,081,593,272.52)
	Intra-Day Credit:	200,000,000.00
	Net Position	11,337,951,789.25
	Approved Risks(-):	1,144,677,743.45
	Credit Position	10,193,274,045.80

5:22PM	NFE Adjustments:	(10,653,933,587.08)
	Cash Balance:	1,462,711,760.38
	Security Value:	230,897,605,036.17
	Shell Requirement (-):	203,943,015,463.87
	SLD Cash Lien(-):	(1,081,593,272.52)
	Intra-Day Credit:	200,000,000.00
	Net Position	19,044,961,018.12
	Approved Risks(-):	1,147,152,365.03
	Credit Position	17,897,808,653.09

LBEX-LL 385782

6:30PM	NFE Adjustments:	(10,653,933,587.08)
	Cash Balance:	434,947,722.21
	Security Value:	227,360,628,687.14
	Shell Requirement (-):	202,590,795,700.17
	SLD Cash Lien(-):	(1,211,581,318.35)
	Intra-Day Credit:	200,000,000.00
	Net Position	15,962,428,440.45
	Approved Risks(-):	104,907,551.36
	Credit Position	15,857,520,889.09

LBEX-LL 385783

7/31/2008

9:00AM	NFE Adjustments:	(10,772,936,829.18)
	Cash Balance:	(111,006,905,039.66)
	Security Value:	162,988,327,461.29
	Shell Requirement (-):	14,045,580,730.68
	SLD Cash Lien(-):	15,632,255,626.80
	Intra-Day Credit:	200,000,000.00
	Net Position	11,730,649,234.97
	Approved Risks(-):	664,980,884.68
	Credit Position	11,065,668,350.29

10,485,960,477.55

10:00AM	NFE Adjustments:	(10,772,936,829.18)
	Cash Balance:	(113,375,824,906.59)
	Security Value:	164,860,298,526.17
	Shell Requirement (-):	16,718,777,329.26
	SLD Cash Lien(-):	15,632,255,626.80
	Intra-Day Credit:	200,000,000.00
	Net Position	8,560,503,834.34
	Approved Risks(-):	490,096,615.86
	Credit Position	8,070,407,218.48

2:08PM	NFE Adjustments:	(10,772,936,829.18)
	Cash Balance:	(15,941,969,320.72)
	Security Value:	167,797,029,412.53
	Shell Requirement (-):	132,584,474,786.34
	SLD Cash Lien(-):	(1,253,127,133.62)
	Intra-Day Credit:	0.00
	Net Position	9,750,775,609.91
	Approved Risks(-):	291,453,989.28
	Credit Position	9,459,321,620.63

2:47PM	NFE Adjustments:	(10,772,936,829.18)
	Cash Balance:	(12,298,497,354.61)
	Security Value:	167,814,271,330.36
	Shell Requirement (-):	136,416,129,047.72
	SLD Cash Lien(-):	(1,253,127,133.62)
	Intra-Day Credit:	200,000,000.00
	Net Position	9,779,835,232.47
	Approved Risks(-):	149,760,081.97
	Credit Position	9,630,075,150.50

**Intra-day credit re-instated. Erased when I

3:18PM	NFE Adjustments:	(10,772,936,829.18)
	Cash Balance:	(463,404,649.66)
	Security Value:	167,529,144,300.27
	Shell Requirement (-):	148,233,153,831.19

LBEX-LL 385784

SLD Cash Lien(-):	(1,253,127,133.62)
Intra-Day Credit:	200,000,000.00
Net Position	9,512,776,123.86
Approved Risks(-):	142,817,365.92
Credit Position	9,369,958,757.94

6:16PM	NFE Adjustments:	(10,772,936,829.18)
	Cash Balance:	(3,408,346,093.74)
	Security Value:	219,502,291,998.86
	Shell Requirement (-):	191,239,313,145.66
	SLD Cash Lien(-):	(1,147,256,168.95)
	Intra-Day Credit:	200,000,000.00
	Net Position	15,428,952,099.23
	Approved Risks(-):	108,620,331.78
	Credit Position	15,320,331,767.45

LBEX-LL 385785

...iation group was entering margin increase from 60% to 80% for 8/1.

LBEX-LL 385786

8/1/2008

8:51AM	NFE Adjustments:	(11,167,286,131.11)
	Cash Balance:	(114,691,739,284.85)
	Security Value:	177,440,827,093.54
	Shell Requirement (-):	20,897,294,874.81
	SLD Cash Lien(-):	15,549,574,201.33
	Intra-Day Credit:	0.00
	Net Position	15,134,932,601.44
	Approved Risks(-):	723,089,759.42
	Credit Position	14,411,842,842.02

8,179,707,074.56

9:13AM	NFE Adjustments:	(11,167,286,131.11)
	Cash Balance:	(106,976,415,250.12)
	Security Value:	169,905,375,760.02
	Shell Requirement (-):	23,753,294,874.81
	SLD Cash Lien(-):	15,610,153,021.70
	Intra-Day Credit:	0.00
	Net Position	12,398,226,482.28
	Approved Risks(-):	606,560,609.15
	Credit Position	11,791,665,873.13

10:08AM	NFE Adjustments:	(11,167,286,131.11)
	Cash Balance:	(100,025,132,101.76)
	Security Value:	164,240,822,782.53
	Shell Requirement (-):	25,079,294,874.81
	SLD Cash Lien(-):	15,680,142,495.15
	Intra-Day Credit:	0.00
	Net Position	12,288,967,179.70
	Approved Risks(-):	386,313,582.47
	Credit Position	11,902,653,597.23

11:12AM	NFE Adjustments:	(11,167,286,131.11)
	Cash Balance:	(22,360,859,930.75)
	Security Value:	168,226,251,043.67
	Shell Requirement (-):	124,094,456,825.35
	SLD Cash Lien(-):	(940,157,488.61)
	Intra-Day Credit:	0.00
	Net Position	11,543,805,645.07
	Approved Risks(-):	560,800,097.03
	Credit Position	10,983,005,548.04

12:00PM	NFE Adjustments:	(11,167,286,131.11)
	Cash Balance:	(18,923,162,738.09)
	Security Value:	164,795,085,784.43
	Shell Requirement (-):	125,929,077,492.62

LBEX-LL 385787

SLD Cash Lien(-):	(921,585,856.88)
Intra-Day Credit:	0.00
Net Position	9,697,145,279.49
Approved Risks(-):	525,427,679.68
Credit Position	9,171,717,599.81

1:06PM	NFE Adjustments:	(11,167,286,131.11)
	Cash Balance:	(14,698,052,820.11)
	Security Value:	159,594,362,524.63
	Shell Requirement (-):	125,489,874,618.55
	SLD Cash Lien(-):	(992,877,643.54)
	Intra-Day Credit:	0.00
	Net Position	9,232,026,598.40
	Approved Risks(-):	507,317,376.70
	Credit Position	8,724,709,221.70

2:27PM	NFE Adjustments:	(11,167,286,131.11)
	Cash Balance:	5,345,583,321.85
	Security Value:	157,172,934,257.05
	Shell Requirement (-):	147,302,360,843.84
	SLD Cash Lien(-):	(1,024,431,852.78)
	Intra-Day Credit:	0.00
	Net Position	5,073,302,456.73
	Approved Risks(-):	195,714,843.72
	Credit Position	4,877,587,613.01

3:22PM	NFE Adjustments:	(11,167,286,131.11)
	Cash Balance:	5,345,583,321.85
	Security Value:	157,172,934,257.05
	Shell Requirement (-):	147,302,360,843.84
	SLD Cash Lien(-):	(1,024,431,852.78)
	Intra-Day Credit:	0.00
	Net Position	5,073,302,456.73
	Approved Risks(-):	195,714,843.72
	Credit Position	4,877,587,613.01

4:04PM	NFE Adjustments:	(11,167,286,131.11)
	Cash Balance:	5,345,583,321.85
	Security Value:	157,172,934,257.05
	Shell Requirement (-):	147,302,360,843.84
	SLD Cash Lien(-):	(1,024,431,852.78)
	Intra-Day Credit:	0.00
	Net Position	5,073,302,456.73
	Approved Risks(-):	195,714,843.72
	Credit Position	4,877,587,613.01

LBEX-LL 385788

5:18PM	NFE Adjustments:	(11,167,286,131.11)
	Cash Balance:	6,996,163,792.83
	Security Value:	191,318,235,705.61
	Shell Requirement (-):	203,240,436,656.71
	SLD Cash Lien(-):	(1,153,314,469.08)
	Intra-Day Credit:	0.00
	Net Position	(14,940,008,820.30)
	Approved Risks(-):	106,218,220.85
	Credit Position	(15,046,227,041.15)

6:26PM	NFE Adjustments:	(11,167,286,131.11)
	Cash Balance:	2,799,527,550.27
	Security Value:	229,776,009,280.52
	Shell Requirement (-):	202,356,129,183.13
	SLD Cash Lien(-):	(1,153,314,469.08)
	Intra-Day Credit:	0.00
	Net Position	20,205,435,985.63
	Approved Risks(-):	102,908,106.81
	Credit Position	20,102,527,878.82

LBEX-LL 385789

8/4/2008

8:40AM	NFE Adjustments:	(9,493,017,598.48)
	Cash Balance:	(118,455,831,215.19)
	Security Value:	166,028,128,226.30
	Shell Requirement (-):	7,740,574,507.06
	SLD Cash Lien(-):	15,583,176,533.20
	Intra-Day Credit:	0.00
	Net Position	14,755,528,372.37
Approved Risks(-):	501,625,149.88	
Credit Position	14,253,903,222.49	

9:05AM	NFE Adjustments:	(9,493,017,598.48)
	Cash Balance:	(118,455,831,215.19)
	Security Value:	166,028,128,226.30
	Shell Requirement (-):	7,740,574,507.06
	SLD Cash Lien(-):	15,583,176,533.20
	Intra-Day Credit:	0.00
	Net Position	14,755,528,372.37
Approved Risks(-):	501,625,149.88	
Credit Position	14,253,903,222.49	

10:12AM	NFE Adjustments:	(9,493,017,598.48)
	Cash Balance:	(104,232,079,228.46)
	Security Value:	170,138,593,620.86
	Shell Requirement (-):	29,291,320,121.43
	SLD Cash Lien(-):	15,583,176,533.20
	Intra-Day Credit:	0.00
	Net Position	11,539,000,139.29
Approved Risks(-):	370,449,251.36	
Credit Position	11,168,550,887.93	

10:58AM	NFE Adjustments:	(9,493,017,598.48)
	Cash Balance:	(23,555,298,802.63)
	Security Value:	168,676,955,803.06
	Shell Requirement (-):	139,817,156,545.98
	SLD Cash Lien(-):	(1,160,553,667.75)
	Intra-Day Credit:	0.00
	Net Position	(3,027,963,476.28)
Approved Risks(-):	445,579,424.73	
Credit Position	(3,473,542,901.01)	

11:58AM	NFE Adjustments:	(9,493,017,598.48)
	Cash Balance:	(26,585,354,099.48)
	Security Value:	170,171,392,028.29
	Shell Requirement (-):	125,716,656,681.17

LBEX-LL 385790

SLD Cash Lien(-):	(1,160,553,667.69)
Intra-Day Credit:	0.00
Net Position	9,536,917,316.85
Approved Risks(-):	440,654,811.29
Credit Position	9,096,262,505.56

2:44PM	NFE Adjustments:	(9,493,017,598.48)
	Cash Balance:	(7,094,774,401.40)
	Security Value:	164,630,861,720.19
	Shell Requirement (-):	141,364,538,441.33
	SLD Cash Lien(-):	(1,171,965,107.89)
	Intra-Day Credit:	0.00
	Net Position	7,850,496,386.87
	Approved Risks(-):	160,428,070.01
	Credit Position	7,690,068,316.86

3:04PM	NFE Adjustments:	(9,493,017,598.48)
	Cash Balance:	(5,661,499,583.51)
	Security Value:	164,835,312,122.10
	Shell Requirement (-):	143,103,658,087.34
	SLD Cash Lien(-):	(1,171,965,107.89)
	Intra-Day Credit:	0.00
	Net Position	7,749,101,960.66
	Approved Risks(-):	105,944,560.36
	Credit Position	7,643,157,400.30

4:34PM	NFE Adjustments:	(9,493,017,598.48)
	Cash Balance:	10,724,345,987.45
	Security Value:	174,141,103,733.75
	Shell Requirement (-):	182,877,265,527.65
	SLD Cash Lien(-):	(1,171,965,107.89)
	Intra-Day Credit:	0.00
	Net Position	(6,332,868,297.04)
	Approved Risks(-):	54,280,845.24
	Credit Position	(6,387,149,142.28)

5:16PM	NFE Adjustments:	(9,493,017,598.48)
	Cash Balance:	(8,575,618,800.60)
	Security Value:	226,032,291,625.00
	Shell Requirement (-):	187,962,490,057.12
	SLD Cash Lien(-):	(1,150,234,383.03)
	Intra-Day Credit:	0.00
	Net Position	21,151,399,551.83
	Approved Risks(-):	1,092,556,175.38
	Credit Position	20,058,843,376.45

LBEX-LL 385791

6:11PM	NFE Adjustments:	(9,493,017,598.48)
	Cash Balance:	(842,781,936.19)
	Security Value:	226,061,517,094.62
	Shell Requirement (-):	197,821,290,177.29
	SLD Cash Lien(-):	(1,150,234,382.79)
	Intra-Day Credit:	0.00
	Net Position	19,054,661,765.45
	Approved Risks(-):	54,573,182.70
	Credit Position	19,000,088,582.75

6:37PM	NFE Adjustments:	(9,493,017,598.48)
	Cash Balance:	(1,045,766,936.19)
	Security Value:	226,102,497,258.57
	Shell Requirement (-):	197,622,778,039.33
	SLD Cash Lien(-):	(1,150,234,382.79)
	Intra-Day Credit:	0.00
	Net Position	19,091,169,067.36
	Approved Risks(-):	54,573,182.70
	Credit Position	19,036,595,884.66

LBEX-LL 385792

8/5/2008

9:20AM	NFE Adjustments:	(11,113,642,523.29)
	Cash Balance:	(106,769,296,275.21)
	Security Value:	165,701,137,914.21
	Shell Requirement (-):	22,599,786,161.15
	SLD Cash Lien(-):	15,536,100,312.88
	Intra-Day Credit:	0.00
	Net Position	9,682,312,641.68
	Approved Risks(-):	1,147,513,629.30
	Credit Position	8,534,799,012.38

10:00AM	NFE Adjustments:	(11,113,642,523.29)
	Cash Balance:	(105,950,809,489.47)
	Security Value:	167,201,796,131.52
	Shell Requirement (-):	25,494,732,712.21
	SLD Cash Lien(-):	15,536,100,312.88
	Intra-Day Credit:	0.00
	Net Position	9,106,511,093.67
	Approved Risks(-):	1,399,067,368.01
	Credit Position	7,707,443,725.66

11:18AM	NFE Adjustments:	(11,113,642,523.29)
	Cash Balance:	(30,784,764,837.93)
	Security Value:	167,062,120,559.96
	Shell Requirement (-):	118,753,252,916.86
	SLD Cash Lien(-):	(1,151,619,056.35)
	Intra-Day Credit:	0.00
	Net Position	7,562,079,338.23
	Approved Risks(-):	1,735,027,820.24
	Credit Position	5,827,051,517.99

12:37PM	NFE Adjustments:	(11,113,642,523.29)
	Cash Balance:	(28,614,831,564.44)
	Security Value:	165,605,497,801.35
	Shell Requirement (-):	120,285,718,630.80
	SLD Cash Lien(-):	(1,151,619,056.35)
	Intra-Day Credit:	0.00
	Net Position	6,742,924,139.17
	Approved Risks(-):	1,574,662,486.35
	Credit Position	5,168,261,652.82

1:21PM	NFE Adjustments:	(11,113,642,523.29)
	Cash Balance:	(16,838,867,521.80)
	Security Value:	162,710,633,089.20
	Shell Requirement (-):	129,619,411,153.65

12:40pm

Unapproved
NFE Adjustments:
Cash Balance:
Security Value:
Shell Requirement
SLD Lien(-):
Intra-day Credit:
Net Position
Approved Risks(-)
Credit Position

CFE001-S-010 No mr

LBEX-LL 385793

SLD Cash Lien(-):	(1,154,960,509.44)
Intra-Day Credit:	0.00
Net Position	6,293,672,399.90
Approved Risks(-):	1,166,108,303.96
Credit Position	5,127,564,095.94

2:02PM	NFE Adjustments:	(11,113,642,523.29)
	Cash Balance:	(7,719,181,755.83)
	Security Value:	160,313,902,766.98
	Shell Requirement (-):	137,192,444,187.53
	SLD Cash Lien(-):	(1,206,002,560.39)
	Intra-Day Credit:	0.00
	Net Position	5,494,636,860.72
	Approved Risks(-):	455,798,834.60
	Credit Position	5,038,838,026.12

3:17PM	NFE Adjustments:	(11,113,642,523.29)
	Cash Balance:	(7,719,181,755.83)
	Security Value:	160,313,902,766.98
	Shell Requirement (-):	137,192,444,187.53
	SLD Cash Lien(-):	(1,206,002,560.39)
	Intra-Day Credit:	0.00
	Net Position	5,494,636,860.72
	Approved Risks(-):	455,798,834.60
	Credit Position	5,038,838,026.12

4:08PM	NFE Adjustments:	(11,113,642,523.29)
	Cash Balance:	7,351,865,598.82
	Security Value:	163,727,068,944.16
	Shell Requirement (-):	160,195,603,547.62
	SLD Cash Lien(-):	(1,206,002,560.39)
	Intra-Day Credit:	0.00
	Net Position	975,691,032.46
	Approved Risks(-):	99,758,440.42
	Credit Position	875,932,592.04

5:01PM	NFE Adjustments:	(11,113,642,523.29)
	Cash Balance:	(9,920,401,777.13)
	Security Value:	191,013,741,760.10
	Shell Requirement (-):	187,854,942,037.34
	SLD Cash Lien(-):	(1,133,602,630.74)
	Intra-Day Credit:	0.00
	Net Position	(16,741,641,946.92)
	Approved Risks(-):	99,706,057.87
	Credit Position	(16,841,348,004.79)

1(002,048)

1:21PM

Unapproved

NFE Adjustments:
Cash Balance:
Security Value:
Shell Requirement:
SLD Lien(-):
Intra-day Credit:
Net Position

Approved Risks(-)
Credit Position

CRED01-S-010 No mo

1(002,048)

2:02PM

NFE Adjustments:
Cash Balance:
Security Value:
Shell Requirement:
SLD Lien(-):
Intra-day Credit:
Net Position

Approved Risks(-)
Credit Position

CRED01-S-010 No mo

1(002,048)

4:08PM

Money:
Value:

Unapproved

LBEX-LL 385794

6:08PM	NFE Adjustments:	(11,113,642,523.29)
	Cash Balance:	(1,083,727,463.15)
	Security Value:	220,522,989,378.38
	Shell Requirement (-):	195,941,480,021.04
	SLD Cash Lien(-):	(1,146,045,843.47)
	Intra-Day Credit:	0.00
	Net Position	13,530,185,214.37
	Approved Risks(-):	99,708,015.21
	Credit Position	13,430,477,199.16

6:40PM	NFE Adjustments:	(11,113,642,523.29)
	Cash Balance:	(1,233,727,463.15)
	Security Value:	220,523,038,330.88
	Shell Requirement (-):	195,282,080,030.58
	SLD Cash Lien(-):	(1,146,045,843.47)
	Intra-Day Credit:	0.00
	Net Position	14,039,634,157.33
	Approved Risks(-):	99,708,015.21
	Credit Position	13,939,926,142.12

```

NFE Adjustments:
Cash Balance:
Security Value:
Shell Requirement
SLD Lien(-):
Intra-day Credit:
Net Position

Approved Risks(-)
Credit Position
CRED01-S-001 Next

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6:40PM

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NFE Adjustme
Cash Balance
Security Val
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SLD Lien(-):
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Net Po

Approved Ris
Credit Posi
CRED01-S-010 |

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LBEX-LL 385795

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Approvals Outs
Risk Items: 0 R
Credit Informa
.29
-28,614,831,564.44
165605497801.35
(-): 120285718630.80
-1,151,619,056.35
0.00
on 7,332,464,447.18
): 1,574,662,486.35
5,757,801,960.83
are transactions

```

LBEX-LL 385796

	.29
	7,351,865,598.82
	163727068944.16
(-):	160195603547.62
	-1,206,002,560.39
	0.00
n	1,565,231,340.45
	99,758,440.42
	1,465,472,900.04

unapproved risk

Net Adjustments:	.29
Cash Balance:	-9,920,401,777.13
Security Value:	191013741760.10
Shell Requirement(-):	187854942037.34
SLD Lien(-):	-1,133,602,630.74
Intra-day Credit:	0.00
Net Position	-16,152,101,638.92
Approved Risks(-):	99,706,057.87
Credit Position	-16,251,807,696.79

CRED01-S-010 No more transactions

Credit Informatio

nts:	.29	It
:	-1,233,727,463.15	Mo
ue:	220523038330.88	0
ement(-):	195282080030.58	U
	-1,146,045,843.47	Se
edit:	0.00	Co
sition	14,629,174,465.33	U
ks(-):	99,708,015.21	
tion	14,529,466,450.12	

No more transactions

8/6/2008

8:50AM	NFE Adjustments:	(11,356,104,251.78)
	Cash Balance:	(111,277,923,820.24)
	Security Value:	162,400,889,311.45
	Shell Requirement (-):	12,307,091,480.00
	SLD Cash Lien(-):	15,396,587,931.63
	Intra-Day Credit:	0.00
	Net Position	12,063,181,827.80
	Approved Risks(-):	373,687,384.44
	Credit Position	11,689,494,443.36

10:26AM	NFE Adjustments:	(11,458,104,251.78)
	Cash Balance:	(107,859,729,258.47)
	Security Value:	170,868,899,082.71
	Shell Requirement (-):	27,029,505,424.56
	SLD Cash Lien(-):	15,657,990,093.21
	Intra-Day Credit:	0.00
	Net Position	8,863,570,054.69
	Approved Risks(-):	390,036,932.81
	Credit Position	8,473,533,121.88

11:14AM	NFE Adjustments:	(11,458,104,251.78)
	Cash Balance:	(28,970,967,282.62)
	Security Value:	168,978,975,778.75
	Shell Requirement (-):	122,908,845,263.03
	SLD Cash Lien(-):	(1,493,932,102.69)
	Intra-Day Credit:	0.00
	Net Position	7,134,991,084.01
	Approved Risks(-):	575,200,470.24
	Credit Position	6,559,790,613.77

11:50AM	NFE Adjustments:	(11,458,104,251.78)
	Cash Balance:	(27,143,295,648.84)
	Security Value:	167,953,985,766.55
	Shell Requirement (-):	123,942,450,815.90
	SLD Cash Lien(-):	(1,667,130,956.82)
	Intra-Day Credit:	0.00
	Net Position	7,077,266,006.85
	Approved Risks(-):	409,780,543.03
	Credit Position	6,667,485,463.82

1:50PM	NFE Adjustments:	(11,458,104,251.78)
	Cash Balance:	(8,800,269,694.92)
	Security Value:	161,325,663,817.67

LBEX-LL 385799

Shell Requirement (-):	134,799,032,103.69
SLD Cash Lien(-):	(1,453,422,920.14)
Intra-Day Credit:	0.00
Net Position	7,721,680,687.42
Approved Risks(-):	312,717,784.48
Credit Position	7,408,962,902.94

3:13PM	NFE Adjustments:	(11,458,104,251.78)
	Cash Balance:	(3,183,985,044.60)
	Security Value:	160,887,100,025.73
	Shell Requirement (-):	139,470,188,513.88
	SLD Cash Lien(-):	(1,453,422,920.14)
	Intra-Day Credit:	0.00
	Net Position	8,228,245,135.61
	Approved Risks(-):	312,717,784.48
	Credit Position	7,915,527,351.13

4:05PM	NFE Adjustments:	(11,458,104,251.78)
	Cash Balance:	8,060,753,475.93
	Security Value:	167,387,461,661.12
	Shell Requirement (-):	160,442,068,358.56
	SLD Cash Lien(-):	(1,446,124,229.33)
	Intra-Day Credit:	0.00
	Net Position	4,994,166,756.04
	Approved Risks(-):	66,158,715.71
	Credit Position	4,928,008,040.33

5:55PM	NFE Adjustments:	(11,458,104,251.78)
	Cash Balance:	(11,892,314.32)
	Security Value:	221,781,800,605.93
	Shell Requirement (-):	194,465,712,877.41
	SLD Cash Lien(-):	(1,211,965,701.99)
	Intra-Day Credit:	0.00
	Net Position	17,058,056,864.41
	Approved Risks(-):	60,050,171.61
	Credit Position	16,998,006,692.80

6:36PM	NFE Adjustments:	(11,458,104,251.78)
	Cash Balance:	(11,892,314.32)
	Security Value:	222,183,800,605.93
	Shell Requirement (-):	194,465,712,877.41
	SLD Cash Lien(-):	(1,211,965,701.99)
	Intra-Day Credit:	0.00
	Net Position	17,460,056,864.41
	Approved Risks(-):	60,050,171.61
	Credit Position	17,400,006,692.80

LBEX-LL 385800

8/7/2008

8:30AM	NFE Adjustments:	<u>(8,873,883,305.00)</u>
	Cash Balance:	(114,710,362,924.10)
	Security Value:	200,517,205,749.60
	Shell Requirement (-):	11,890,541,968.12
	SLD Cash Lien(-):	31,577,470,540.34
	Intra-Day Credit:	0.00
	Net Position	<u>33,464,947,012.04</u>
	Approved Risks(-):	<u>507,572,730.92</u>
	Credit Position	<u>32,957,374,281.12</u>

9:45AM	NFE Adjustments:	<u>(8,874,883,305.00)</u>
	Cash Balance:	(101,164,471,226.32)
	Security Value:	167,796,620,971.86
	Shell Requirement (-):	30,344,934,823.02
	SLD Cash Lien(-):	15,155,675,458.86
	Intra-Day Credit:	0.00
	Net Position	<u>12,256,656,158.66</u>
	Approved Risks(-):	<u>331,451,016.26</u>
	Credit Position	<u>11,925,205,142.40</u>

10:30 AM	NFE Adjustments:	<u>(8,874,883,305.00)</u>
	Cash Balance:	(100,951,890,530.35)
	Security Value:	169,467,271,538.04
	Shell Requirement (-):	32,500,022,466.07
	SLD Cash Lien(-):	15,155,675,458.86
	Intra-Day Credit:	
	Net Position	<u>11,984,799,777.76</u>
	Approved Risks(-):	<u>312,046,862.69</u>
	Credit Position	<u>11,672,752,915.07</u>

11:30 AM	NFE Adjustments:	<u>(8,874,883,305.00)</u>
	Cash Balance:	(26,235,993,796.88)
	Security Value:	167,140,493,862.90
	Shell Requirement (-):	123,579,301,340.67
	SLD Cash Lien(-):	(1,935,747,542.73)
	Intra-Day Credit:	
	Net Position	<u>10,386,062,963.08</u>
	Approved Risks(-):	<u>328,910,576.38</u>
	Credit Position	<u>10,057,152,386.70</u>

1:00 PM	NFE Adjustments:	<u>(8,874,883,305.00)</u>
	Cash Balance:	(19,457,224,619.71)
	Security Value:	165,931,694,262.33
	Shell Requirement (-):	130,215,112,349.60

LBEX-LL 385801

SLD Cash Lien(-):	(1,941,994,750.59)
Intra-Day Credit:	
Net Position	9,326,468,738.61
Approved Risks(-):	250,667,611.16
Credit Position	9,075,801,127.45

LBEX-LL 385802

8/8/2008

8:30AM	NFE Adjustments:	
	Cash Balance:	
	Security Value:	
	Shell Requirement (-):	
	SLD Cash Lien(-):	
	Intra-Day Credit:	
	Net Position	0.00
	Approved Risks(-):	
	Credit Position	0.00

10:20AM	NFE Adjustments:	(10,969,713,214.01)
	Cash Balance:	(98,506,597,988.30)
	Security Value:	162,598,951,895.28
	Shell Requirement (-):	29,053,436,269.43
	SLD Cash Lien(-):	14,560,457,612.76
	Intra-Day Credit:	0.00
	Net Position	9,508,746,810.78
	Approved Risks(-):	266,792,216.71
	Credit Position	9,241,954,594.07

Net Position as per BI
10,050,694,148.20

11:00AM	NFE Adjustments:	(10,969,713,214.01)
	Cash Balance:	(24,365,794,406.85)
	Security Value:	164,992,312,707.98
	Shell Requirement (-):	122,617,263,089.85
	SLD Cash Lien(-):	(1,148,038,457.43)
	Intra-Day Credit:	576,863,044.00
	Net Position	8,764,443,498.70
	Approved Risks(-):	834,321,422.98
	Credit Position	7,930,122,075.72

12:00PM	NFE Adjustments:	(10,969,713,214.01)
	Cash Balance:	(22,641,976,893.77)
	Security Value:	162,932,072,296.00
	Shell Requirement (-):	122,518,863,711.28
	SLD Cash Lien(-):	(1,281,088,219.47)
	Intra-Day Credit:	576,863,044.00
	Net Position	8,659,469,740.41
	Approved Risks(-):	493,656,434.77
	Credit Position	8,165,813,305.64

1:15PM	NFE Adjustments:	(10,969,713,214.01)
	Cash Balance:	(15,842,758,776.13)
	Security Value:	161,798,925,468.23
	Shell Requirement (-):	129,202,614,746.38

LBEX-LL 385803

SLD Cash Lien(-):	(1,276,923,824.74)
Intra-Day Credit:	576,863,044.00
Net Position	7,637,625,600.45
Approved Risks(-):	422,101,301.58
Credit Position	7,215,524,298.87

2:40PM	NFE Adjustments:	(10,969,713,214.01)
	Cash Balance:	(6,540,242,563.27)
	Security Value:	156,997,533,620.90
	Shell Requirement (-):	133,804,489,733.13
	SLD Cash Lien(-):	(1,589,929,643.52)
	Intra-Day Credit:	576,863,044.00
	Net Position	7,849,880,798.01
	Approved Risks(-):	95,790,075.49
	Credit Position	7,754,090,722.52

4:30PM	NFE Adjustments:	(10,969,713,214.01)
	Cash Balance:	10,086,224,220.56
	Security Value:	166,874,825,979.28
	Shell Requirement (-):	172,900,620,890.65
	SLD Cash Lien(-):	(1,589,929,643.52)
	Intra-Day Credit:	576,863,044.00
	Net Position	(4,742,491,217.30)
	Approved Risks(-):	61,507,349.20
	Credit Position	(4,803,998,566.50)

4:55PM	NFE Adjustments:	(3,592,850,170.01)
	Cash Balance:	11,306,298,195.45
	Security Value:	188,704,205,049.22
	Shell Requirement (-):	173,801,072,253.18
	SLD Cash Lien(-):	(1,589,929,642.92)
	Intra-Day Credit:	
	Net Position	24,206,510,464.40
	Approved Risks(-):	61,532,549.03
	Credit Position	24,144,977,915.37

6:00PM	NFE Adjustments:	(3,592,850,170.01)
	Cash Balance:	3,132,923,405.63
	Security Value:	216,278,002,701.84
	Shell Requirement (-):	189,468,629,404.71
	SLD Cash Lien(-):	(1,348,174,531.99)
	Intra-Day Credit:	
	Net Position	27,697,621,064.74
	Approved Risks(-):	60,903,539.23
	Credit Position	27,636,717,525.51

LBEX-LL 385804

DAS screen.

Chase Credited us an additional 576,863,044

This number is not depicted in the NFE table on the left.

Chase's Net Position included this adjustment

LBEX-LL 385805

8/11/2008

9:30AM	NFE Adjustments:	(10,808,769,680.32)
	Cash Balance:	(100,805,957,452.80)
	Security Value:	159,226,659,543.17
	Shell Requirement (-):	22,933,102,155.12
	SLD Cash Lien(-):	14,265,253,341.71
	Intra-Day Credit:	
	Net Position	10,413,576,913.22
	Approved Risks(-):	325,865,465.25
	Credit Position	10,087,711,447.97

10:00AM	NFE Adjustments:	(10,808,769,680.32)
	Cash Balance:	(100,805,957,452.80)
	Security Value:	159,226,659,543.17
	Shell Requirement (-):	22,933,102,155.12
	SLD Cash Lien(-):	14,265,253,341.71
	Intra-Day Credit:	
	Net Position	10,413,576,913.22
	Approved Risks(-):	325,865,465.25
	Credit Position	10,087,711,447.97

11:00AM	NFE Adjustments:	(10,808,769,680.32)
	Cash Balance:	(23,705,274,692.68)
	Security Value:	162,515,090,376.85
	Shell Requirement (-):	121,692,714,539.14
	SLD Cash Lien(-):	(1,220,626,390.35)
	Intra-Day Credit:	
	Net Position	7,528,957,855.06
	Approved Risks(-):	275,513,941.23
	Credit Position	7,253,443,913.83

1:00PM	NFE Adjustments:	(10,808,769,680.32)
	Cash Balance:	(13,027,719,814.11)
	Security Value:	159,959,132,412.57
	Shell Requirement (-):	129,015,991,608.80
	SLD Cash Lien(-):	(1,222,627,701.13)
	Intra-Day Credit:	
	Net Position	8,329,279,010.47
	Approved Risks(-):	265,321,281.07
	Credit Position	8,063,957,729.40

4:00PM	NFE Adjustments:	(10,808,769,680.32)
	Cash Balance:	11,745,110,984.18
	Security Value:	156,169,165,760.65
	Shell Requirement (-):	150,324,732,631.04

LBEX-LL 385806

SLD Cash Lien(-):	(1,215,306,987.46)
Intra-Day Credit:	
Net Position	7,996,081,420.93
Approved Risks(-):	55,173,062.14
Credit Position	7,940,908,358.79

5:00PM	NFE Adjustments:	(10,808,769,680.32)
	Cash Balance:	19,875,540,434.99
	Security Value:	187,022,980,186.28
	Shell Requirement (-):	180,772,120,375.22
	SLD Cash Lien(-):	(1,215,306,987.46)
	Intra-Day Credit:	
	Net Position	16,532,937,553.19
	Approved Risks(-):	55,950,408.99
	Credit Position	16,476,987,144.20

6:00PM	NFE Adjustments:	(10,808,769,680.32)
	Cash Balance:	45,251,505.65
	Security Value:	216,810,137,477.42
	Shell Requirement (-):	189,033,657,441.02
	SLD Cash Lien(-):	(1,342,503,308.27)
	Intra-Day Credit:	
	Net Position	18,355,465,170.00
	Approved Risks(-):	55,909,675.66
	Credit Position	18,299,555,494.34

7:00PM	NFE Adjustments:	(10,808,769,680.32)
	Cash Balance:	(120,724,553.15)
	Security Value:	214,826,815,861.85
	Shell Requirement (-):	188,729,776,762.52
	SLD Cash Lien(-):	(1,214,391,308.27)
	Intra-Day Credit:	
	Net Position	16,381,936,174.13
	Approved Risks(-):	55,901,583.99
	Credit Position	16,326,034,590.14

LBEX-LL 385807

8/12/2008

9:00AM	NFE Adjustments:	(9,967,731,013.87)
	Cash Balance:	(103,649,078,423.01)
	Security Value:	162,585,587,339.31
	Shell Requirement (-):	21,301,789,421.97
	SLD Cash Lien(-):	14,556,770,235.94
	Intra-Day Credit:	
	Net Position	13,110,218,244.52
	Approved Risks(-):	397,488,880.97
	Credit Position	12,712,729,363.55

WDCR

WDDB

10:00AM	NFE Adjustments:	(10,037,731,013.87)	1,037,239,828.00	(11,074,970,841.87)
	Cash Balance:	(95,537,136,402.67)		
	Security Value:	160,915,452,445.36		
	Shell Requirement (-):	30,613,369,421.97		
	SLD Cash Lien(-):	14,556,770,235.94		
	Intra-Day Credit:			
	Net Position	10,170,445,370.91		
	Approved Risks(-):	408,111,329.82		
	Credit Position	9,762,334,041.09		

11:00AM	NFE Adjustments:	(10,037,731,013.87)
	Cash Balance:	(27,040,426,890.68)
	Security Value:	164,168,038,100.32
	Shell Requirement (-):	119,373,969,054.41
	SLD Cash Lien(-):	(1,030,170,517.13)
	Intra-Day Credit:	
	Net Position	8,746,081,658.49
	Approved Risks(-):	59,322,835.99
	Credit Position	8,686,758,822.50

12:35PM	NFE Adjustments:	(10,037,731,013.87)
	Cash Balance:	(25,392,738,599.32)
	Security Value:	163,871,055,704.98
	Shell Requirement (-):	120,536,921,538.97
	SLD Cash Lien(-):	(1,132,225,757.35)
	Intra-Day Credit:	
	Net Position	9,035,890,310.17
	Approved Risks(-):	455,347,743.19
	Credit Position	8,580,542,566.98

1:35PM	NFE Adjustments:	(10,037,731,013.87)
	Cash Balance:	(9,729,945,346.75)
	Security Value:	159,266,628,305.46
	Shell Requirement (-):	131,920,952,103.92

LBEX-LL 385808

SLD Cash Lien(-):	(1,132,225,757.35)
Intra-Day Credit:	
Net Position	8,710,225,598.27
Approved Risks(-):	357,597,388.48
Credit Position	8,352,628,209.79

3:05PM	NFE Adjustments:	(10,037,731,013.87)
	Cash Balance:	110,311,869.38
	Security Value:	157,048,507,170.35
	Shell Requirement (-):	140,320,431,786.60
	SLD Cash Lien(-):	(1,121,992,024.74)
	Intra-Day Credit:	
	Net Position	7,922,648,264.00
	Approved Risks(-):	221,845,018.98
	Credit Position	7,700,803,245.02

3:55PM	NFE Adjustments:	(10,037,731,013.87)
	Cash Balance:	13,344,102,114.32
	Security Value:	165,844,591,670.18
	Shell Requirement (-):	160,898,111,624.35
	SLD Cash Lien(-):	(1,121,992,024.74)
	Intra-Day Credit:	
	Net Position	9,374,843,171.02
	Approved Risks(-):	221,103,715.56
	Credit Position	9,153,739,455.46

5:19PM	NFE Adjustments:	(10,037,731,013.87)
	Cash Balance:	2,299,738,642.96
	Security Value:	220,565,245,803.50
	Shell Requirement (-):	196,530,559,420.17
	SLD Cash Lien(-):	(1,221,952,450.57)
	Intra-Day Credit:	
	Net Position	17,518,646,462.99
	Approved Risks(-):	1,256,710,151.65
	Credit Position	16,261,936,311.34

6:03PM	NFE Adjustments:	(10,037,731,013.87)
	Cash Balance:	1,646,051,858.61
	Security Value:	220,633,559,480.56
	Shell Requirement (-):	195,537,861,930.24
	SLD Cash Lien(-):	(1,221,166,392.66)
	Intra-Day Credit:	
	Net Position	17,925,184,787.72
	Approved Risks(-):	59,029,708.63
	Credit Position	17,866,155,079.09

LBEX-LL 385809

6:30PM	NFE Adjustments:	(10,037,731,013.87)
	Cash Balance:	1,496,051,858.61
	Security Value:	221,263,559,480.56
	Shell Requirement (-):	195,388,461,930.24
	SLD Cash Lien(-):	(1,221,166,392.66)
	Intra-Day Credit:	
	Net Position	18,554,584,787.72
	Approved Risks(-):	59,029,708.63
	Credit Position	18,495,555,079.09

LBEX-LL 385810

8/13/2008

8:45AM	NFE Adjustments:	(10,587,404,988.42)
	Cash Balance:	(128,913,621,001.17)
	Security Value:	179,511,324,549.22
	Shell Requirement (-):	16,382,910,764.64
	SLD Cash Lien(-):	14,618,948,968.22
	Intra-Day Credit:	
	Net Position	9,008,438,826.77
	Approved Risks(-):	1,585,027,939.82
	Credit Position	7,423,410,886.95

10:00AM	NFE Adjustments:	(10,607,404,988.42)
	Cash Balance:	(97,071,789,640.15)
	Security Value:	154,991,320,656.23
	Shell Requirement (-):	26,421,750,764.64
	SLD Cash Lien(-):	14,659,339,454.19
	Intra-Day Credit:	
	Net Position	6,231,035,808.83
	Approved Risks(-):	906,672,282.56
	Credit Position	5,324,363,526.27

11:00AM	NFE Adjustments:	(10,607,404,988.42)
	Cash Balance:	(16,066,469,753.12)
	Security Value:	154,736,505,297.20
	Shell Requirement (-):	147,991,289,798.87
	SLD Cash Lien(-):	(2,232,975,838.41)
	Intra-Day Credit:	
	Net Position	(17,695,683,404.80)
	Approved Risks(-):	1,131,521,006.02
	Credit Position	(18,827,204,410.82)

12:05PM	NFE Adjustments:	(10,607,404,988.42)
	Cash Balance:	(19,746,461,410.89)
	Security Value:	162,247,504,514.85
	Shell Requirement (-):	131,072,006,280.98
	SLD Cash Lien(-):	(3,001,958,999.83)
	Intra-Day Credit:	
	Net Position	3,823,590,834.39
	Approved Risks(-):	735,864,830.95
	Credit Position	3,087,726,003.44

1:05PM	NFE Adjustments:	(10,607,404,988.42)
	Cash Balance:	(13,936,785,397.66)
	Security Value:	161,376,966,541.65
	Shell Requirement (-):	136,514,595,628.86

LBEX-LL 385811

SLD Cash Lien(-):	(3,078,219,416.31)
Intra-Day Credit:	
Net Position	3,396,399,943.02
Approved Risks(-):	390,264,730.31
Credit Position	3,006,135,212.71

3:05PM	NFE Adjustments:	(10,607,404,988.42)
	Cash Balance:	(4,512,716,814.86)
	Security Value:	163,426,562,173.38
	Shell Requirement (-):	148,688,002,765.29
	SLD Cash Lien(-):	(3,077,003,163.20)
	Intra-Day Credit:	
	Net Position	2,695,440,768.01
	Approved Risks(-):	111,683,637.04
	Credit Position	2,583,757,130.97

5:16PM	NFE Adjustments:	(1,607,404,988.42)
	Cash Balance:	439,146,929.83
	Security Value:	199,954,203,576.35
	Shell Requirement (-):	196,753,504,977.36
	SLD Cash Lien(-):	(3,027,939,232.12)
	Intra-Day Credit:	
	Net Position	5,060,379,772.52
	Approved Risks(-):	108,861,212.71
	Credit Position	4,951,518,559.81

6:01PM	NFE Adjustments:	(1,607,404,988.42)
	Cash Balance:	(723,609,033.13)
	Security Value:	223,245,748,876.76
	Shell Requirement (-):	197,319,522,035.26
	SLD Cash Lien(-):	(2,011,472,702.76)
	Intra-Day Credit:	
	Net Position	25,606,685,522.71
	Approved Risks(-):	108,909,837.62
	Credit Position	25,497,775,685.09

6:55PM	NFE Adjustments:	(1,607,404,988.42)
	Cash Balance:	(1,034,469,784.01)
	Security Value:	223,947,332,791.34
	Shell Requirement (-):	196,538,926,235.26
	SLD Cash Lien(-):	(1,230,876,902.76)
	Intra-Day Credit:	
	Net Position	25,997,408,686.41
	Approved Risks(-):	108,909,837.62
	Credit Position	25,888,498,848.79

LBEX-LL 385812

8/14/2008

8:45AM	NFE Adjustments:	(11,621,273,311.53)
	Cash Balance:	(127,906,638,209.00)
	Security Value:	180,429,503,461.50
	Shell Requirement (-):	13,119,498,228.57
	SLD Cash Lien(-):	12,778,115,347.30
	Intra-Day Credit:	
	Net Position	15,003,978,365.10
	Approved Risks(-):	405,870,437.67
	Credit Position	14,598,107,927.43

9:17AM	NFE Adjustments:	(11,621,273,311.53)
	Cash Balance:	(137,912,906,441.50)
	Security Value:	191,654,435,182.03
	Shell Requirement (-):	16,964,898,228.57
	SLD Cash Lien(-):	12,778,115,347.30
	Intra-Day Credit:	
	Net Position	12,377,241,853.13
	Approved Risks(-):	417,981,176.63
	Credit Position	11,959,260,676.50

10:24AM	NFE Adjustments:	(11,621,273,311.53)
	Cash Balance:	(110,155,294,776.03)
	Security Value:	176,310,496,330.37
	Shell Requirement (-):	29,863,818,228.57
	SLD Cash Lien(-):	12,778,115,347.30
	Intra-Day Credit:	
	Net Position	11,891,994,666.94
	Approved Risks(-):	414,492,232.51
	Credit Position	11,477,502,434.43

11:10AM	NFE Adjustments:	(11,621,273,311.53)
	Cash Balance:	(32,394,744,650.63)
	Security Value:	173,356,538,404.70
	Shell Requirement (-):	143,928,386,633.42
	SLD Cash Lien(-):	(2,377,949,551.26)
	Intra-Day Credit:	
	Net Position	(12,209,916,639.62)
	Approved Risks(-):	474,023,131.87
	Credit Position	(12,683,939,771.49)

12:57PM	NFE Adjustments:	(11,621,273,311.53)
	Cash Balance:	(27,808,452,325.75)
	Security Value:	171,622,035,110.41
	Shell Requirement (-):	125,526,179,806.21

LBEX-LL 385813

SLD Cash Lien(-):	(2,407,208,033.97)
Intra-Day Credit:	
Net Position	9,073,337,700.89
Approved Risks(-):	619,277,876.80
Credit Position	8,454,059,824.09

2:02PM	NFE Adjustments:	(11,621,273,311.53)
	Cash Balance:	(7,213,579,728.43)
	Security Value:	165,167,656,134.61
	Shell Requirement (-):	140,146,945,240.07
	SLD Cash Lien(-):	(2,439,062,901.00)
	Intra-Day Credit:	
	Net Position	8,624,920,755.58
	Approved Risks(-):	222,206,432.52
	Credit Position	8,402,714,323.06

5:24PM	NFE Adjustments:	(11,621,273,311.53)
	Cash Balance:	25,081,466,583.17
	Security Value:	194,741,385,798.33
	Shell Requirement (-):	194,506,517,553.09
	SLD Cash Lien(-):	(2,437,871,682.68)
	Intra-Day Credit:	
	Net Position	16,132,933,199.56
	Approved Risks(-):	1,092,714,799.95
	Credit Position	15,040,218,399.61

6:18PM	NFE Adjustments:	(11,621,273,311.53)
	Cash Balance:	(1,632,046,090.17)
	Security Value:	220,646,550,550.66
	Shell Requirement (-):	191,955,594,718.15
	SLD Cash Lien(-):	(1,220,161,013.22)
	Intra-Day Credit:	
	Net Position	16,657,797,444.03
	Approved Risks(-):	57,223,028.09
	Credit Position	16,600,574,415.94

LBEX-LL 385814

8/15/2008

8:45AM	NFE Adjustments:	(11,730,656,830.79)
	Cash Balance:	(106,898,234,158.57)
	Security Value:	159,054,307,382.44
	Shell Requirement (-):	20,693,646,158.03
	SLD Cash Lien(-):	13,159,012,857.79
	Intra-Day Credit:	
	Net Position	6,572,757,377.26
	Approved Risks(-):	627,560,713.25
	Credit Position	5,945,196,664.01

10:00AM	NFE Adjustments:	(11,730,656,830.79)
	Cash Balance:	(108,770,007,541.55)
	Security Value:	164,952,984,929.49
	Shell Requirement (-):	24,837,906,158.03
	SLD Cash Lien(-):	13,159,012,857.79
	Intra-Day Credit:	
	Net Position	6,455,401,541.33
	Approved Risks(-):	670,644,090.34
	Credit Position	5,784,757,450.99

1:22PM	NFE Adjustments:	(11,730,656,830.79)
	Cash Balance:	(19,846,336,267.35)
	Security Value:	170,244,162,750.72
	Shell Requirement (-):	133,964,927,992.42
	SLD Cash Lien(-):	(1,759,043,736.75)
	Intra-Day Credit:	
	Net Position	6,461,285,396.91
	Approved Risks(-):	771,989,530.41
	Credit Position	5,689,295,866.50

2:06PM	NFE Adjustments:	(11,730,656,830.79)
	Cash Balance:	(7,102,906,537.16)
	Security Value:	164,407,671,945.39
	Shell Requirement (-):	141,701,423,992.42
	SLD Cash Lien(-):	(2,289,469,791.01)
	Intra-Day Credit:	
	Net Position	6,162,154,376.03
	Approved Risks(-):	248,604,191.64
	Credit Position	5,913,550,184.39

3:30PM	NFE Adjustments:	(11,730,656,830.79)
	Cash Balance:	(4,749,634,234.08)
	Security Value:	169,308,896,244.30
	Shell Requirement (-):	145,706,364,478.01

LBEX-LL 385815

SLD Cash Lien(-):	(2,285,244,899.39)
Intra-Day Credit:	
Net Position	9,407,485,600.81
Approved Risks(-):	41,955,067.59
Credit Position	9,365,530,533.22

4:00PM	NFE Adjustments:	(11,730,656,830.79)
	Cash Balance:	(872,840,067.31)
	Security Value:	170,118,006,976.53
	Shell Requirement (-):	149,863,713,070.53
	SLD Cash Lien(-):	(2,285,244,899.39)
	Intra-Day Credit:	
	Net Position	9,936,041,907.29
	Approved Risks(-):	42,786,264.01
	Credit Position	9,893,255,643.28

6:30PM	NFE Adjustments:	(11,730,656,830.79)
	Cash Balance:	1,126,296,047.48
	Security Value:	207,190,178,228.36
	Shell Requirement (-):	179,856,265,368.66
	SLD Cash Lien(-):	(1,204,701,761.51)
	Intra-Day Credit:	
	Net Position	17,934,253,837.90
	Approved Risks(-):	43,791,030.52
	Credit Position	17,890,462,807.38

LBEX-LL 385816

8/18/2008

9:06AM	NFE Adjustments:	(11,551,124,173.04)
	Cash Balance:	(108,462,087,249.73)
	Security Value:	169,066,157,796.81
	Shell Requirement (-):	25,671,099,015.61
	SLD Cash Lien(-):	12,339,958,502.47
	Intra-Day Credit:	
	Net Position	11,041,888,855.96
	Approved Risks(-):	636,299,229.52
	Credit Position	10,405,589,626.44

10:09AM	NFE Adjustments:	(11,551,124,173.04)
	Cash Balance:	(106,758,912,261.78)
	Security Value:	164,149,478,240.64
	Shell Requirement (-):	29,521,199,015.61
	SLD Cash Lien(-):	12,339,958,502.47
	Intra-Day Credit:	
	Net Position	3,978,284,287.74
	Approved Risks(-):	1,031,557,374.83
	Credit Position	2,946,726,912.91

11:07AM	NFE Adjustments:	(11,551,124,173.04)
	Cash Balance:	(33,589,077,266.65)
	Security Value:	169,383,077,977.37
	Shell Requirement (-):	123,860,333,270.49
	SLD Cash Lien(-):	(1,075,807,534.11)
	Intra-Day Credit:	
	Net Position	1,458,350,801.30
	Approved Risks(-):	548,421,740.60
	Credit Position	909,929,060.70

1:08PM	NFE Adjustments:	(11,551,489,212.15)
	Cash Balance:	(31,818,209,309.79)
	Security Value:	177,270,414,439.20
	Shell Requirement (-):	125,196,583,379.14
	SLD Cash Lien(-):	(1,056,097,086.91)
	Intra-Day Credit:	
	Net Position	9,760,229,625.03
	Approved Risks(-):	199,532,097.47
	Credit Position	9,560,697,527.56

2:32PM	NFE Adjustments:	(11,551,489,212.15)
	Cash Balance:	(9,832,471,162.59)
	Security Value:	174,456,308,071.78
	Shell Requirement (-):	144,685,219,173.45

LBEX-LL 385817

SLD Cash Lien(-):	(1,056,283,240.78)
Intra-Day Credit:	
Net Position	9,443,411,764.37
Approved Risks(-):	10,272,422.76
Credit Position	9,433,139,341.61

4:57PM	NFE Adjustments:	(11,552,855,555.83)
	Cash Balance:	(41,133,441.27)
	Security Value:	215,566,355,985.86
	Shell Requirement (-):	203,045,966,602.68
	SLD Cash Lien(-):	(1,056,283,240.78)
	Intra-Day Credit:	
	Net Position	1,982,683,626.86
	Approved Risks(-):	60,958,293.89
	Credit Position	1,921,725,332.97

5:58PM	NFE Adjustments:	(11,552,855,555.83)
	Cash Balance:	3,840,351,255.50
	Security Value:	215,574,650,029.76
	Shell Requirement (-):	197,549,112,910.74
	SLD Cash Lien(-):	(1,207,864,616.89)
	Intra-Day Credit:	
	Net Position	11,520,897,435.58
	Approved Risks(-):	58,260,879.90
	Credit Position	11,462,636,555.68

6:35PM	NFE Adjustments:	(11,552,855,555.83)
	Cash Balance:	2,837,097,953.42
	Security Value:	217,754,650,029.76
	Shell Requirement (-):	197,546,232,910.74
	SLD Cash Lien(-):	(1,207,864,616.89)
	Intra-Day Credit:	
	Net Position	12,700,524,133.50
	Approved Risks(-):	58,260,879.90
	Credit Position	12,642,263,253.60

LBEX-LL 385818

8/19/2008

8:50AM	NFE Adjustments:	(11,798,439,188.91)
	Cash Balance:	(132,615,890,960.11)
	Security Value:	186,709,760,009.81
	Shell Requirement (-):	17,232,817,094.99
	SLD Cash Lien(-):	12,293,135,710.30
	Intra-Day Credit:	
	Net Position	12,769,477,055.50
	Approved Risks(-):	202,047,580.67
	Credit Position	12,567,429,474.83

9:14AM	NFE Adjustments:	(11,798,439,188.91)
	Cash Balance:	(117,177,393,517.57)
	Security Value:	171,989,418,454.55
	Shell Requirement (-):	20,802,817,094.99
	SLD Cash Lien(-):	12,293,135,710.30
	Intra-Day Credit:	
	Net Position	9,917,632,942.78
	Approved Risks(-):	545,259,813.30
	Credit Position	9,372,373,129.48

11:00AM	NFE Adjustments:	(11,798,439,188.91)
	Cash Balance:	(40,254,346,839.28)
	Security Value:	177,880,599,496.17
	Shell Requirement (-):	120,156,178,683.52
	SLD Cash Lien(-):	(1,374,614,956.13)
	Intra-Day Credit:	
	Net Position	7,046,249,740.59
	Approved Risks(-):	368,526,323.25
	Credit Position	6,677,723,417.34

12:01PM	NFE Adjustments:	(11,798,439,188.91)
	Cash Balance:	(41,558,641,233.61)
	Security Value:	181,128,701,785.63
	Shell Requirement (-):	122,813,852,374.64
	SLD Cash Lien(-):	(1,382,952,522.30)
	Intra-Day Credit:	
	Net Position	6,340,721,510.77
	Approved Risks(-):	269,765,445.02
	Credit Position	6,070,956,065.75

1:33PM	NFE Adjustments:	(11,798,439,188.91)
	Cash Balance:	(24,334,037,346.14)
	Security Value:	177,865,197,141.29
	Shell Requirement (-):	137,222,162,777.41

LBEX-LL 385819

SLD Cash Lien(-):	(1,470,367,336.13)
Intra-Day Credit:	
Net Position	5,980,925,164.96
Approved Risks(-):	146,612,983.47
Credit Position	5,834,312,181.49

2:19PM	NFE Adjustments:	(11,798,439,188.91)
	Cash Balance:	(20,017,540,924.66)
	Security Value:	176,200,090,783.47
	Shell Requirement (-):	140,012,214,808.77
	SLD Cash Lien(-):	(1,470,367,336.13)
	Intra-Day Credit:	
	Net Position	5,842,263,197.26
	Approved Risks(-):	71,387,168.11
	Credit Position	5,770,876,029.15

2:57PM	NFE Adjustments:	(11,798,439,188.91)
	Cash Balance:	(17,835,356,593.38)
	Security Value:	176,060,640,261.34
	Shell Requirement (-):	142,221,667,311.15
	SLD Cash Lien(-):	(1,465,743,644.25)
	Intra-Day Credit:	
	Net Position	5,670,920,812.15
	Approved Risks(-):	54,853,587.50
	Credit Position	5,616,067,224.65

4:55PM	NFE Adjustments:	(11,798,439,188.91)
	Cash Balance:	(9,041,827,862.51)
	Security Value:	218,324,519,969.08
	Shell Requirement (-):	191,500,759,257.15
	SLD Cash Lien(-):	(1,465,743,644.20)
	Intra-Day Credit:	
	Net Position	7,449,237,304.71
	Approved Risks(-):	54,279,772.94
	Credit Position	7,394,957,531.77

5:55PM	NFE Adjustments:	(11,798,439,188.91)
	Cash Balance:	68,300,802.80
	Security Value:	218,332,365,977.03
	Shell Requirement (-):	199,872,279,297.48
	SLD Cash Lien(-):	(1,352,736,388.22)
	Intra-Day Credit:	
	Net Position	8,082,684,681.66
	Approved Risks(-):	1,109,966,500.81
	Credit Position	6,972,718,180.85

LBEX-LL 385820

6:43PM	NFE Adjustments:	(11,798,439,188.91)
	Cash Balance:	(1,129,060,944.36)
	Security Value:	218,711,163,434.81
	Shell Requirement (-):	199,080,525,908.54
	SLD Cash Lien(-):	(1,220,982,988.22)
	Intra-Day Credit:	
	Net Position	7,924,120,381.22
	Approved Risks(-):	52,976,545.16
	Credit Position	7,871,143,836.06

LBEX-LL 385821

8/20/2008

9:05AM	NFE Adjustments:	(11,806,902,601.62)
	Cash Balance:	(118,353,829,647.73)
	Security Value:	176,047,298,085.13
	Shell Requirement (-):	22,806,928,440.96
	SLD Cash Lien(-):	12,207,170,563.25
	Intra-Day Credit:	0.00
	Net Position	10,872,466,831.57
	Approved Risks(-):	414,683,330.27
	Credit Position	10,457,783,501.30

10:02AM	NFE Adjustments:	(11,806,902,601.62)
	Cash Balance:	(104,865,872,408.21)
	Security Value:	169,901,663,793.08
	Shell Requirement (-):	33,776,239,215.96
	SLD Cash Lien(-):	12,207,170,563.25
	Intra-Day Credit:	0.00
	Net Position	7,245,479,004.04
	Approved Risks(-):	399,112,367.75
	Credit Position	6,846,366,636.29

11:00AM	NFE Adjustments:	(11,806,902,601.62)
	Cash Balance:	(31,067,840,776.87)
	Security Value:	171,372,452,319.40
	Shell Requirement (-):	124,721,362,709.04
	SLD Cash Lien(-):	(1,704,343,619.66)
	Intra-Day Credit:	0.00
	Net Position	5,480,689,851.53
	Approved Risks(-):	645,845,332.06
	Credit Position	4,834,844,519.47

12:01PM	NFE Adjustments:	(11,806,902,601.62)
	Cash Balance:	(36,252,489,196.77)
	Security Value:	180,640,517,863.30
	Shell Requirement (-):	129,255,819,847.81
	SLD Cash Lien(-):	(1,892,892,487.12)
	Intra-Day Credit:	0.00
	Net Position	5,218,198,704.22
	Approved Risks(-):	1,174,923,276.71
	Credit Position	4,043,275,427.51

12:56PM	NFE Adjustments:	(11,806,902,601.62)
	Cash Balance:	(36,899,325,353.46)
	Security Value:	180,976,688,548.46
	Shell Requirement (-):	130,001,982,950.91

LBEX-LL 385822

SLD Cash Lien(-):	(1,909,119,908.46)
Intra-Day Credit:	0.00
Net Position	4,177,597,550.93
Approved Risks(-):	337,587,623.74
Credit Position	3,840,009,927.19

1:59PM	NFE Adjustments:	(11,806,902,601.62)
	Cash Balance:	(17,711,692,920.83)
	Security Value:	176,497,981,488.75
	Shell Requirement (-):	145,281,111,041.75
	SLD Cash Lien(-):	(1,923,183,661.91)
	Intra-Day Credit:	0.00
	Net Position	3,621,458,586.46
	Approved Risks(-):	173,555,640.41
	Credit Position	3,447,902,946.05

3:11PM	NFE Adjustments:	(11,806,902,601.62)
	Cash Balance:	(11,532,961,658.90)
	Security Value:	175,616,801,388.65
	Shell Requirement (-):	149,853,835,040.81
	SLD Cash Lien(-):	(1,943,871,727.35)
	Intra-Day Credit:	0.00
	Net Position	4,366,973,814.67
	Approved Risks(-):	53,956,906.49
	Credit Position	4,313,016,908.18

4:29PM	NFE Adjustments:	(11,806,902,601.62)
	Cash Balance:	6,289,902,738.21
	Security Value:	186,420,957,496.16
	Shell Requirement (-):	183,572,979,490.38
	SLD Cash Lien(-):	(1,943,871,727.35)
	Intra-Day Credit:	0.00
	Net Position	(725,150,130.28)
	Approved Risks(-):	55,652,165.52
	Credit Position	(780,802,295.80)

5:10PM	NFE Adjustments:	(11,806,902,601.62)
	Cash Balance:	(5,960,204,585.70)
	Security Value:	216,211,958,490.53
	Shell Requirement (-):	185,434,273,869.68
	SLD Cash Lien(-):	(1,943,697,635.20)
	Intra-Day Credit:	0.00
	Net Position	14,954,275,068.73
	Approved Risks(-):	83,704,681.60
	Credit Position	14,870,570,387.13

LBEX-LL 385823

6:10PM	NFE Adjustments:	(11,806,902,601.62)
	Cash Balance:	(1,554,110,852.43)
	Security Value:	216,211,951,354.47
	Shell Requirement (-):	195,688,153,563.46
	SLD Cash Lien(-):	(1,221,002,799.97)
	Intra-Day Credit:	0.00
	Net Position	8,383,787,136.93
	Approved Risks(-):	85,321,205.89
	Credit Position	8,298,465,931.04

6:30PM	NFE Adjustments:	(11,806,902,601.62)
	Cash Balance:	(1,544,566,959.60)
	Security Value:	216,279,698,079.52
	Shell Requirement (-):	195,730,993,563.46
	SLD Cash Lien(-):	(1,221,002,799.97)
	Intra-Day Credit:	0.00
	Net Position	8,418,237,754.81
	Approved Risks(-):	83,704,547.43
	Credit Position	8,334,533,207.38

LBEX-LL 385824

8/21/2008

8:45AM	NFE Adjustments:	(11,550,023,445.07)
	Cash Balance:	(121,124,231,709.89)
	Security Value:	178,604,801,803.60
	Shell Requirement (-):	19,976,814,099.79
	SLD Cash Lien(-):	11,564,362,499.90
	Intra-Day Credit:	0.00
	Net Position	14,389,370,048.95
	Approved Risks(-):	271,017,451.79
	Credit Position	14,118,352,597.16

9:18AM	NFE Adjustments:	(11,550,023,445.07)
	Cash Balance:	(123,032,723,279.10)
	Security Value:	179,419,198,609.52
	Shell Requirement (-):	21,746,814,099.79
	SLD Cash Lien(-):	11,564,362,499.90
	Intra-Day Credit:	0.00
	Net Position	11,525,275,285.66
	Approved Risks(-):	397,217,604.76
	Credit Position	11,128,057,680.90

9:57AM	NFE Adjustments:	(11,550,023,445.07)
	Cash Balance:	(108,658,519,915.66)
	Security Value:	167,071,618,497.31
	Shell Requirement (-):	24,199,914,099.79
	SLD Cash Lien(-):	11,580,808,487.87
	Intra-Day Credit:	0.00
	Net Position	11,082,352,548.92
	Approved Risks(-):	233,929,028.61
	Credit Position	10,848,423,520.31

11:06AM	NFE Adjustments:	(11,560,731,484.36)
	Cash Balance:	(102,336,086,888.07)
	Security Value:	174,713,944,800.44
	Shell Requirement (-):	38,823,903,381.08
	SLD Cash Lien(-):	11,533,685,728.06
	Intra-Day Credit:	0.00
	Net Position	10,459,537,318.87
	Approved Risks(-):	315,291,794.42
	Credit Position	10,144,245,524.45

12:03PM	NFE Adjustments:	(11,560,731,484.36)
	Cash Balance:	(30,470,863,136.89)
	Security Value:	173,193,633,659.25
	Shell Requirement (-):	123,575,964,305.85

LBEX-LL 385825

SLD Cash Lien(-):	(1,283,922,397.63)
Intra-Day Credit:	0.00
Net Position	8,869,997,129.78
Approved Risks(-):	435,889,264.80
Credit Position	8,434,107,864.98

1:11PM	NFE Adjustments:	(11,560,731,484.36)
	Cash Balance:	(22,405,147,186.28)
	Security Value:	170,570,037,399.11
	Shell Requirement (-):	128,961,964,834.94
	SLD Cash Lien(-):	(1,725,408,997.63)
	Intra-Day Credit:	0.00
	Net Position	9,367,602,891.16
	Approved Risks(-):	292,163,687.64
	Credit Position	9,075,439,203.52

2:18PM	NFE Adjustments:	(11,560,731,484.36)
	Cash Balance:	(12,538,559,832.25)
	Security Value:	160,694,915,760.42
	Shell Requirement (-):	134,226,265,369.00
	SLD Cash Lien(-):	(1,704,636,504.60)
	Intra-Day Credit:	0.00
	Net Position	4,073,995,579.41
	Approved Risks(-):	74,075,337.46
	Credit Position	3,999,920,241.95

3:16PM	NFE Adjustments:	(11,560,731,484.36)
	Cash Balance:	(2,673,619,761.77)
	Security Value:	161,429,717,801.32
	Shell Requirement (-):	143,335,662,320.80
	SLD Cash Lien(-):	(1,906,382,304.60)
	Intra-Day Credit:	0.00
	Net Position	5,766,086,538.99
	Approved Risks(-):	56,788,170.42
	Credit Position	5,709,298,368.57

3:58PM	NFE Adjustments:	(11,560,731,484.36)	***Before LX0 trades allocated
	Cash Balance:	(1,384,934,948.05)	
	Security Value:	166,789,765,701.55	
	Shell Requirement (-):	146,372,894,642.20	
	SLD Cash Lien(-):	(1,906,382,304.60)	
	Intra-Day Credit:	0.00	
	Net Position	9,377,586,931.54	
	Approved Risks(-):	56,514,698.04	
	Credit Position	9,321,072,233.50	

LBEX-LL 385826

4:08PM	NFE Adjustments:	(11,560,731,484.36)	***After LX0 trades allocated
	Cash Balance:	(1,288,980,712.94)	
	Security Value:	166,789,765,701.55	
	Shell Requirement (-):	146,470,767,962.01	
	SLD Cash Lien(-):	(1,906,382,304.60)	
	Intra-Day Credit:	0.00	
	Net Position	9,375,667,846.84	
	Approved Risks(-):	56,514,698.04	
	Credit Position	9,319,153,148.80	

4:08PM	NFE Adjustments:	(11,560,731,484.36)
	Cash Balance:	(1,288,980,712.94)
	Security Value:	166,789,765,701.55
	Shell Requirement (-):	146,470,767,962.01
	SLD Cash Lien(-):	(1,906,382,304.60)
	Intra-Day Credit:	0.00
	Net Position	9,375,667,846.84
	Approved Risks(-):	56,514,698.04
	Credit Position	9,319,153,148.80

5:00PM	NFE Adjustments:	(11,560,731,484.36)	***BEFORE GCF COLLATERAL RECEIVED
	Cash Balance:	21,910,025.74	
	Security Value:	209,150,422,748.53	
	Shell Requirement (-):	178,619,666,144.64	
	SLD Cash Lien(-):	(1,906,382,306.42)	
	Intra-Day Credit:	0.00	
	Net Position	20,898,317,451.69	
	Approved Risks(-):	1,091,252,209.22	
	Credit Position	19,807,065,242.47	

5:16PM	NFE Adjustments:	(11,560,731,484.36)	***AFTER GCF COLLATERAL SETTLED
	Cash Balance:	(462,477,058.75)	
	Security Value:	209,150,586,368.98	
	Shell Requirement (-):	177,132,633,443.91	
	SLD Cash Lien(-):	(1,906,382,306.42)	
	Intra-Day Credit:	0.00	
	Net Position	21,901,126,688.38	
	Approved Risks(-):	1,091,252,209.22	
	Credit Position	20,809,874,479.16	

6:13PM	NFE Adjustments:	(11,560,731,484.36)
	Cash Balance:	1,545,355,261.95
	Security Value:	209,154,588,426.72
	Shell Requirement (-):	188,974,467,939.07
	SLD Cash Lien(-):	(1,235,807,671.43)
	Intra-Day Credit:	0.00
	Net Position	11,400,551,936.67

LBEX-LL 385827

Approved Risks(-):	56,563,320.99
Credit Position	11,343,988,615.68

LBEX-LL 385828

8/22/2008

8:45AM	NFE Adjustments:	(11,968,304,310.04)
	Cash Balance:	(113,391,275,478.31)
	Security Value:	160,830,014,659.20
	Shell Requirement (-):	19,034,712,259.62
	SLD Cash Lien(-):	11,615,281,626.39
	Intra-Day Credit:	0.00
	Net Position	4,820,440,984.84
	Approved Risks(-):	406,730,340.38
	Credit Position	4,413,710,644.46

9:23AM	NFE Adjustments:	(11,968,304,310.04)
	Cash Balance:	(110,512,001,460.82)
	Security Value:	158,347,589,337.43
	Shell Requirement (-):	24,246,912,259.62
	SLD Cash Lien(-):	10,289,281,626.39
	Intra-Day Credit:	0.00
	Net Position	1,331,089,680.56
	Approved Risks(-):	420,472,466.03
	Credit Position	910,617,214.53

9:56AM	NFE Adjustments:	(11,968,304,310.04)
	Cash Balance:	(107,403,952,336.68)
	Security Value:	163,428,012,751.87
	Shell Requirement (-):	32,763,912,259.62
	SLD Cash Lien(-):	10,289,281,626.39
	Intra-Day Credit:	0.00
	Net Position	1,002,562,219.14
	Approved Risks(-):	394,361,595.50
	Credit Position	608,200,623.64

11:01AM	NFE Adjustments:	(11,968,304,310.04)
	Cash Balance:	(39,403,812,476.88)
	Security Value:	164,693,244,223.04
	Shell Requirement (-):	114,099,013,616.25
	SLD Cash Lien(-):	(2,112,258,885.79)
	Intra-Day Credit:	0.00
	Net Position	1,334,372,705.66
	Approved Risks(-):	543,182,669.92
	Credit Position	791,190,035.74

1:00PM	NFE Adjustments:	(11,968,304,310.04)
	Cash Balance:	(26,050,642,216.87)
	Security Value:	161,081,958,291.57
	Shell Requirement (-):	124,976,815,108.65

LBEX-LL 385829

SLD Cash Lien(-):	(2,521,520,090.22)
Intra-Day Credit:	0.00
Net Position	607,716,746.23
Approved Risks(-):	295,997,019.36
Credit Position	311,719,726.87

2:38PM	NFE Adjustments:	(11,968,304,310.04)
	Cash Balance:	(21,786,835,271.81)
	Security Value:	158,202,118,166.36
	Shell Requirement (-):	126,851,887,466.05
	SLD Cash Lien(-):	(2,477,923,707.96)
	Intra-Day Credit:	0.00
	Net Position	73,014,826.42
	Approved Risks(-):	47,992,711.13
	Credit Position	25,022,115.29

3:05PM	NFE Adjustments:	(11,768,304,310.04)
	Cash Balance:	(13,963,259,233.51)
	Security Value:	157,682,601,608.78
	Shell Requirement (-):	134,283,069,512.47
	SLD Cash Lien(-):	(2,477,923,707.96)
	Intra-Day Credit:	0.00
	Net Position	145,892,260.72
	Approved Risks(-):	46,235,135.96
	Credit Position	99,657,124.76

4:01PM	NFE Adjustments:	(11,768,304,310.04)
	Cash Balance:	(12,706,579,427.90)
	Security Value:	168,109,054,821.87
	Shell Requirement (-):	150,429,761,185.40
	SLD Cash Lien(-):	(2,476,887,308.76)
	Intra-Day Credit:	0.00
	Net Position	(4,318,702,792.71)
	Approved Risks(-):	41,297,257.41
	Credit Position	(4,360,000,050.12)

4:09PM	NFE Adjustments:	(11,768,304,310.04)	***Jumped up \$7bn after Rob Rodriguez rev
	Cash Balance:	(9,685,760,973.94)	
	Security Value:	168,142,938,992.33	
	Shell Requirement (-):	146,110,996,008.43	
	SLD Cash Lien(-):	(2,476,887,308.76)	
	Intra-Day Credit:	0.00	
	Net Position	3,054,765,008.68	
	Approved Risks(-):	41,297,257.41	
	Credit Position	3,013,467,751.27	

LBEX-LL 385830

4:30PM	NFE Adjustments:	(11,768,304,310.04)	***CP excess allocation and/or TSLF trade:
	Cash Balance:	10,378,635,416.92	
	Security Value:	172,280,488,120.52	
	Shell Requirement (-):	187,220,689,306.64	
	SLD Cash Lien(-):	(2,476,887,308.76)	
	Intra-Day Credit:	0.00	
	Net Position	(13,852,982,770.48)	
	Approved Risks(-):	41,290,549.01	
	Credit Position	(13,894,273,319.49)	

4:45PM	NFE Adjustments:	(11,768,304,310.04)	***CP excess allocation returned and/or TSI
	Cash Balance:	9,943,275,477.92	
	Security Value:	172,424,697,519.58	
	Shell Requirement (-):	176,630,902,359.59	
	SLD Cash Lien(-):	(2,476,887,308.76)	
	Intra-Day Credit:	0.00	
	Net Position	(3,554,346,363.37)	
	Approved Risks(-):	41,290,549.01	
	Credit Position	(3,595,636,912.38)	

5:12PM	NFE Adjustments:	(11,768,304,310.04)	***GCF collateral received
	Cash Balance:	(2,693,475,717.34)	
	Security Value:	207,015,796,274.36	
	Shell Requirement (-):	189,500,390,602.01	
	SLD Cash Lien(-):	(2,476,887,308.76)	
	Intra-Day Credit:	0.00	
	Net Position	5,530,512,953.73	
	Approved Risks(-):	41,512,620.69	
	Credit Position	5,489,000,333.04	

6:17PM	NFE Adjustments:	(11,768,304,310.04)	
	Cash Balance:	198,126,005.27	
	Security Value:	211,892,855,892.34	
	Shell Requirement (-):	190,850,042,896.35	
	SLD Cash Lien(-):	(1,232,729,469.68)	
	Intra-Day Credit:	0.00	
	Net Position	10,705,364,160.90	
	Approved Risks(-):	41,508,131.66	
	Credit Position	10,663,856,029.24	

6:30PM	NFE Adjustments:	(11,768,304,310.04)	
	Cash Balance:	198,124,271.11	
	Security Value:	212,484,855,892.34	
	Shell Requirement (-):	190,850,042,896.35	
	SLD Cash Lien(-):	(1,232,729,469.68)	
	Intra-Day Credit:	0.00	
	Net Position	11,297,362,426.74	

LBEX-LL 385831

Approved Risks(-):	41,508,131.66
Credit Position	11,255,854,295.08

LBEX-LL 385832

LBEX-LL 385833

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

versed out excess loan to LXH. It was done too early.

LBEX-LL 385834

s become un-dormant

_F trades offset by receipt of TSYs

LBEX-LL 385835

8/25/2008

9:00AM	NFE Adjustments:	(11,647,080,077.81)
	Cash Balance:	(117,365,864,440.00)
	Security Value:	175,245,896,223.58
	Shell Requirement (-):	20,809,035,094.93
	SLD Cash Lien(-):	10,342,947,300.86
	Intra-Day Credit:	0.00
	Net Position	15,080,969,309.98
	Approved Risks(-):	285,502,836.27
	Credit Position	14,795,466,473.71

9:55AM	NFE Adjustments:	(11,647,080,077.81)
	Cash Balance:	(111,655,845,621.04)
	Security Value:	168,534,504,095.76
	Shell Requirement (-):	25,047,035,094.93
	SLD Cash Lien(-):	10,342,947,300.86
	Intra-Day Credit:	0.00
	Net Position	9,841,596,001.12
	Approved Risks(-):	285,053,903.00
	Credit Position	9,556,542,098.12

11:10AM	NFE Adjustments:	(11,024,372,350.81)
	Cash Balance:	(34,505,226,606.30)
	Security Value:	167,111,257,445.54
	Shell Requirement (-):	115,411,799,658.54
	SLD Cash Lien(-):	(2,727,571,408.35)
	Intra-Day Credit:	0.00
	Net Position	8,897,430,238.24
	Approved Risks(-):	385,646,876.73
	Credit Position	8,511,783,361.51

12:20PM	NFE Adjustments:	(11,024,372,350.81)
	Cash Balance:	(31,626,523,900.17)
	Security Value:	169,768,099,485.31
	Shell Requirement (-):	120,712,790,335.90
	SLD Cash Lien(-):	(2,727,571,408.35)
	Intra-Day Credit:	0.00
	Net Position	9,131,984,306.78
	Approved Risks(-):	442,850,947.34
	Credit Position	8,689,133,359.44

1:15PM	NFE Adjustments:	(11,024,372,350.81)
	Cash Balance:	(25,557,910,469.78)
	Security Value:	168,983,267,186.41
	Shell Requirement (-):	126,626,348,186.00

LBEX-LL 385836

SLD Cash Lien(-):	(2,782,201,818.36)
Intra-Day Credit:	0.00
Net Position	8,556,837,998.18
Approved Risks(-):	114,689,112.80
Credit Position	8,442,148,885.38

2:24PM	NFE Adjustments:	(11,024,372,350.81)
	Cash Balance:	(21,209,611,293.91)
	Security Value:	167,225,014,987.97
	Shell Requirement (-):	129,629,691,378.72
	SLD Cash Lien(-):	(2,737,872,219.72)
	Intra-Day Credit:	0.00
	Net Position	8,099,212,184.25
	Approved Risks(-):	43,574,813.67
	Credit Position	8,055,637,370.58

4:13PM	NFE Adjustments:	(11,024,372,350.81)
	Cash Balance:	2,273,449,629.58
	Security Value:	175,225,161,155.35
	Shell Requirement (-):	158,186,397,445.52
	SLD Cash Lien(-):	(2,737,872,219.72)
	Intra-Day Credit:	0.00
	Net Position	11,025,713,208.32
	Approved Risks(-):	74,243,834.56
	Credit Position	10,951,469,373.76

5:01PM	NFE Adjustments:	(11,024,372,350.81)
	Cash Balance:	(2,826,760,499.83)
	Security Value:	210,565,959,418.54
	Shell Requirement (-):	188,909,091,487.90
	SLD Cash Lien(-):	(2,737,872,219.72)
	Intra-Day Credit:	0.00
	Net Position	10,543,607,299.72
	Approved Risks(-):	73,586,499.87
	Credit Position	10,470,020,799.85

6:13PM	NFE Adjustments:	(11,024,372,350.81)
	Cash Balance:	462,377,348.07
	Security Value:	210,589,359,301.20
	Shell Requirement (-):	192,599,853,462.02
	SLD Cash Lien(-):	(1,229,605,655.21)
	Intra-Day Credit:	0.00
	Net Position	8,657,116,491.65
	Approved Risks(-):	11,382,957.20
	Credit Position	8,645,733,534.45

LBEX-LL 385837

6:27PM	NFE Adjustments:	(11,024,372,350.81)
	Cash Balance:	460,340,573.10
	Security Value:	210,589,359,301.20
	Shell Requirement (-):	192,642,693,462.02
	SLD Cash Lien(-):	(1,229,605,655.21)
	Intra-Day Credit:	0.00
	Net Position	8,612,239,716.68
	Approved Risks(-):	9,346,182.23
	Credit Position	8,602,893,534.45

LBEX-LL 385838

8/26/2008

8:50AM	NFE Adjustments:	(11,553,288,877.09)
	Cash Balance:	(110,728,933,720.40)
	Security Value:	165,977,261,808.49
	Shell Requirement (-):	19,623,855,010.97
	SLD Cash Lien(-):	10,344,229,337.52
	Intra-Day Credit:	0.00
	Net Position	13,726,954,862.51
	Approved Risks(-):	229,337,574.39
	Credit Position	13,497,617,288.12

8:50AM	NFE Adjustments:	(11,553,288,877.09)
	Cash Balance:	(113,082,737,451.75)
	Security Value:	173,651,634,727.68
	Shell Requirement (-):	28,553,955,010.97
	SLD Cash Lien(-):	10,365,061,047.73
	Intra-Day Credit:	0.00
	Net Position	10,096,592,340.14
	Approved Risks(-):	223,470,843.72
	Credit Position	9,873,121,496.42

11:01AM	NFE Adjustments:	(11,553,288,877.09)
	Cash Balance:	(45,475,791,933.41)
	Security Value:	177,604,945,915.60
	Shell Requirement (-):	114,096,700,088.11
	SLD Cash Lien(-):	(2,269,265,011.60)
	Intra-Day Credit:	0.00
	Net Position	8,748,430,028.59
	Approved Risks(-):	215,747,725.48
	Credit Position	8,532,682,303.11

11:56AM	NFE Adjustments:	(11,553,288,877.09)
	Cash Balance:	(41,983,370,743.56)
	Security Value:	168,732,955,659.36
	Shell Requirement (-):	112,477,877,885.58
	SLD Cash Lien(-):	(2,271,363,280.07)
	Intra-Day Credit:	0.00
	Net Position	4,989,781,433.20
	Approved Risks(-):	846,483,431.96
	Credit Position	4,143,298,001.24

1:00PM	NFE Adjustments:	(11,553,288,877.09)
	Cash Balance:	(33,678,946,430.15)
	Security Value:	168,123,913,890.12
	Shell Requirement (-):	120,550,959,602.80

LBEX-LL 385839

SLD Cash Lien(-):	(2,271,363,280.07)
Intra-Day Credit:	0.00
Net Position	4,612,082,260.15
Approved Risks(-):	709,916,167.69
Credit Position	3,902,166,092.46

2:00PM	NFE Adjustments:	(11,553,288,877.09)
	Cash Balance:	(20,552,243,051.80)
	Security Value:	168,109,361,520.51
	Shell Requirement (-):	134,033,131,806.02
	SLD Cash Lien(-):	(2,168,344,000.41)
	Intra-Day Credit:	0.00
	Net Position	4,139,041,786.01
	Approved Risks(-):	685,754,667.32
	Credit Position	3,453,287,118.69

3:00PM	NFE Adjustments:	(11,553,288,877.09)
	Cash Balance:	(16,640,381,255.39)
	Security Value:	166,744,223,851.88
	Shell Requirement (-):	136,667,024,207.94
	SLD Cash Lien(-):	(2,177,698,198.46)
	Intra-Day Credit:	0.00
	Net Position	4,061,227,709.92
	Approved Risks(-):	610,240,930.99
	Credit Position	3,450,986,778.93

4:01PM	NFE Adjustments:	(11,553,288,877.09)
	Cash Balance:	(4,196,419,703.52)
	Security Value:	172,331,616,888.19
	Shell Requirement (-):	161,334,796,577.60
	SLD Cash Lien(-):	(2,176,623,112.99)
	Intra-Day Credit:	0.00
	Net Position	(2,576,265,157.03)
	Approved Risks(-):	616,876,964.49
	Credit Position	(3,193,142,121.52)

4:55PM	NFE Adjustments:	(11,553,288,877.09)
	Cash Balance:	(5,106,672,027.52)
	Security Value:	211,436,653,628.58
	Shell Requirement (-):	191,209,540,243.58
	SLD Cash Lien(-):	(2,258,535,358.72)
	Intra-Day Credit:	0.00
	Net Position	5,825,687,839.11
	Approved Risks(-):	616,914,211.76
	Credit Position	5,208,773,627.35

LBEX-LL 385840

6:25PM	NFE Adjustments:	(11,553,288,877.09)
	Cash Balance:	(439,254,075.87)
	Security Value:	216,437,780,385.09
	Shell Requirement (-):	195,850,211,489.46
	SLD Cash Lien(-):	(1,236,189,358.72)
	Intra-Day Credit:	0.00
	Net Position	9,831,215,301.39
	Approved Risks(-):	9,862,134.41
	Credit Position	9,821,353,166.98

LBEX-LL 385841

8/27/2008

8:45AM	NFE Adjustments:	(11,916,588,254.15)
	Cash Balance:	(108,225,295,073.41)
	Security Value:	157,512,715,987.40
	Shell Requirement (-):	16,354,658,046.66
	SLD Cash Lien(-):	11,496,798,735.89
	Intra-Day Credit:	0.00
	Net Position	9,519,375,877.29
	Approved Risks(-):	349,058,455.67
	Credit Position	9,170,317,421.62

11:00AM	NFE Adjustments:	(11,916,588,254.15)
	Cash Balance:	(102,218,303,815.23)
	Security Value:	161,155,723,357.11
	Shell Requirement (-):	29,555,381,346.66
	SLD Cash Lien(-):	11,550,265,902.93
	Intra-Day Credit:	0.00
	Net Position	5,915,184,038.14
	Approved Risks(-):	351,059,865.36
	Credit Position	5,564,124,172.78

11:53AM	NFE Adjustments:	(11,916,588,254.15)
	Cash Balance:	(34,899,063,682.54)
	Security Value:	163,939,483,564.08
	Shell Requirement (-):	113,366,710,211.22
	SLD Cash Lien(-):	(1,074,974,908.78)
	Intra-Day Credit:	0.00
	Net Position	4,832,096,324.95
	Approved Risks(-):	305,515,013.48
	Credit Position	4,526,581,311.47

1:05PM	NFE Adjustments:	(11,916,588,254.15)
	Cash Balance:	(22,708,459,870.63)
	Security Value:	160,433,436,022.78
	Shell Requirement (-):	122,745,826,453.75
	SLD Cash Lien(-):	(1,078,150,394.64)
	Intra-Day Credit:	0.00
	Net Position	4,140,711,838.89
	Approved Risks(-):	259,230,137.13
	Credit Position	3,881,481,701.76

2:05PM	NFE Adjustments:	(11,916,588,254.15)
	Cash Balance:	(11,316,185,427.60)
	Security Value:	158,752,039,191.50
	Shell Requirement (-):	131,907,223,194.68

LBEX-LL 385842

SLD Cash Lien(-):	(1,080,197,335.08)
Intra-Day Credit:	0.00
Net Position	4,692,239,650.15
Approved Risks(-):	127,930,477.53
Credit Position	4,564,309,172.62

2:54PM	NFE Adjustments:	(11,916,588,254.15)
	Cash Balance:	(7,148,307,402.78)
	Security Value:	157,269,962,896.35
	Shell Requirement (-):	134,825,840,284.93
	SLD Cash Lien(-):	(1,080,197,335.08)
	Intra-Day Credit:	0.00
	Net Position	4,459,424,289.57
	Approved Risks(-):	71,159,073.15
	Credit Position	4,388,265,216.42

4:00PM	NFE Adjustments:	(11,916,588,254.15)
	Cash Balance:	4,513,287,757.26
	Security Value:	165,269,034,366.03
	Shell Requirement (-):	149,612,441,830.21
	SLD Cash Lien(-):	(1,080,197,335.08)
	Intra-Day Credit:	0.00
	Net Position	9,333,489,374.01
	Approved Risks(-):	20,778,827.51
	Credit Position	9,312,710,546.50

5:00PM	NFE Adjustments:	(11,916,588,254.15)
	Cash Balance:	18,776,139,021.17
	Security Value:	185,922,479,556.53
	Shell Requirement (-):	179,173,288,871.78
	SLD Cash Lien(-):	(1,235,414,988.81)
	Intra-Day Credit:	0.00
	Net Position	14,844,156,440.58
	Approved Risks(-):	22,103,274.41
	Credit Position	14,822,053,166.17

6:30PM	NFE Adjustments:	(11,916,588,254.15)
	Cash Balance:	(783,495,819.37)
	Security Value:	203,308,020,604.79
	Shell Requirement (-):	190,084,661,588.87
	SLD Cash Lien(-):	(1,235,414,990.59)
	Intra-Day Credit:	0.00
	Net Position	1,758,689,932.99
	Approved Risks(-):	19,462,682.05
	Credit Position	1,739,227,250.94

LBEX-LL 385843

8/28/2008

9:00AM	NFE Adjustments:	(11,890,232,552.89)
	Cash Balance:	(104,283,251,616.96)
	Security Value:	161,554,090,545.86
	Shell Requirement (-):	19,960,279,399.12
	SLD Cash Lien(-):	11,545,753,879.98
	Intra-Day Credit:	0.00
	Net Position	13,874,573,096.91
	Approved Risks(-):	345,766,621.02
	Credit Position	13,528,806,475.89

11:07AM	NFE Adjustments:	(11,990,232,552.89)	***TSLF shells released
	Cash Balance:	(34,825,160,373.27)	
	Security Value:	176,532,594,664.74	
	Shell Requirement (-):	138,316,809,360.12	
	SLD Cash Lien(-):	(1,212,319,331.27)	
	Intra-Day Credit:	0.00	
	Net Position	(7,387,288,290.27)	
	Approved Risks(-):	399,617,207.66	
	Credit Position	(7,786,905,497.93)	

11:11AM	NFE Adjustments:	(11,990,232,552.89)
	Cash Balance:	(39,126,702,675.23)
	Security Value:	176,744,499,903.61
	Shell Requirement (-):	117,410,974,396.71
	SLD Cash Lien(-):	(1,212,319,331.27)
	Intra-Day Credit:	0.00
	Net Position	9,428,909,610.05
	Approved Risks(-):	415,161,052.63
	Credit Position	9,013,748,557.42

12:11PM	NFE Adjustments:	(11,990,232,552.89)
	Cash Balance:	(34,614,379,231.03)
	Security Value:	170,124,408,120.13
	Shell Requirement (-):	115,320,818,404.22
	SLD Cash Lien(-):	(1,212,319,331.27)
	Intra-Day Credit:	0.00
	Net Position	9,411,297,263.26
	Approved Risks(-):	280,985,483.21
	Credit Position	9,130,311,780.05

1:11PM	NFE Adjustments:	(11,990,232,552.89)
	Cash Balance:	(29,695,736,381.81)
	Security Value:	167,878,997,348.31
	Shell Requirement (-):	118,781,616,428.52

LBEX-LL 385844

SLD Cash Lien(-):	(1,212,319,331.27)
Intra-Day Credit:	0.00
Net Position	8,623,731,316.36
Approved Risks(-):	238,899,573.51
Credit Position	8,384,831,742.85

2:13PM	NFE Adjustments:	(11,990,232,552.89)
	Cash Balance:	(18,920,186,726.37)
	Security Value:	167,531,263,964.36
	Shell Requirement (-):	129,796,285,266.42
	SLD Cash Lien(-):	(1,212,319,331.27)
	Intra-Day Credit:	0.00
	Net Position	8,036,878,749.95
	Approved Risks(-):	162,587,798.25
	Credit Position	7,874,290,951.70

3:22PM	NFE Adjustments:	(11,990,232,552.89)
	Cash Balance:	(13,289,979,306.09)
	Security Value:	171,245,255,593.73
	Shell Requirement (-):	135,076,168,240.81
	SLD Cash Lien(-):	(1,211,224,953.17)
	Intra-Day Credit:	0.00
	Net Position	12,100,100,447.11
	Approved Risks(-):	99,444,174.89
	Credit Position	12,000,656,272.22

3:59PM	NFE Adjustments:	(11,990,232,552.89)
	Cash Balance:	(6,415,208,659.21)
	Security Value:	171,986,347,468.20
	Shell Requirement (-):	158,662,568,830.63
	SLD Cash Lien(-):	(1,211,224,953.17)
	Intra-Day Credit:	0.00
	Net Position	(3,870,437,621.36)
	Approved Risks(-):	102,358,009.21
	Credit Position	(3,972,795,630.57)

5:23PM	NFE Adjustments:	(11,990,232,552.89)
	Cash Balance:	28,328,017,586.84
	Security Value:	192,155,777,510.39
	Shell Requirement (-):	202,935,452,581.54
	SLD Cash Lien(-):	(1,237,008,418.25)
	Intra-Day Credit:	0.00
	Net Position	6,795,118,381.05
	Approved Risks(-):	99,396,854.18
	Credit Position	6,695,721,526.87

LBEX-LL 385845

6:33PM	NFE Adjustments:	(11,990,232,552.89)
	Cash Balance:	(49,809,258.25)
	Security Value:	220,374,171,630.71
	Shell Requirement (-):	202,232,147,599.59
	SLD Cash Lien(-):	(1,237,008,418.25)
	Intra-Day Credit:	0.00
	Net Position	7,338,990,638.23
	Approved Risks(-):	99,396,854.18
	Credit Position	7,239,593,784.05

LBEX-LL 385846

8/29/2008

8:45AM	NFE Adjustments:	(12,057,394,520.77)
	Cash Balance:	(119,368,560,678.73)
	Security Value:	172,881,428,167.09
	Shell Requirement (-):	15,967,511,352.52
	SLD Cash Lien(-):	11,574,550,200.87
	Intra-Day Credit:	0.00
	Net Position	13,913,411,414.20
	Approved Risks(-):	1,032,925,872.45
	Credit Position	12,880,485,541.75

10:06AM	NFE Adjustments:	(12,057,394,520.77)
	Cash Balance:	(113,796,409,452.40)
	Security Value:	166,763,089,974.31
	Shell Requirement (-):	17,162,411,352.52
	SLD Cash Lien(-):	11,574,550,200.87
	Intra-Day Credit:	0.00
	Net Position	12,172,324,447.75
	Approved Risks(-):	1,003,584,215.27
	Credit Position	11,168,740,232.48

11:00AM	NFE Adjustments:	(12,057,394,520.77)
	Cash Balance:	(46,194,549,137.65)
	Security Value:	168,107,906,261.13
	Shell Requirement (-):	100,677,568,292.62
	SLD Cash Lien(-):	(1,485,595,706.71)
	Intra-Day Credit:	0.00
	Net Position	10,663,990,016.80
	Approved Risks(-):	1,224,598,229.00
	Credit Position	9,439,391,787.80

12:00PM	NFE Adjustments:	(12,057,394,520.77)
	Cash Balance:	(49,028,498,071.12)
	Security Value:	175,075,723,298.20
	Shell Requirement (-):	118,063,627,330.09
	SLD Cash Lien(-):	(1,485,595,706.71)
	Intra-Day Credit:	0.00
	Net Position	(2,588,200,917.07)
	Approved Risks(-):	1,001,902,455.27
	Credit Position	(3,590,103,372.34)

1:12PM	NFE Adjustments:	(12,057,394,520.77)
	Cash Balance:	(44,718,161,532.26)
	Security Value:	172,205,290,453.06
	Shell Requirement (-):	106,117,570,945.06

LBEX-LL 385847

SLD Cash Lien(-):	(1,530,791,762.51)
Intra-Day Credit:	0.00
Net Position	10,842,955,217.48
Approved Risks(-):	303,761,155.67
Credit Position	10,539,194,061.81

2:53PM	NFE Adjustments:	(12,057,394,520.77)
	Cash Balance:	(17,557,725,266.05)
	Security Value:	168,822,419,235.14
	Shell Requirement (-):	130,084,886,056.91
	SLD Cash Lien(-):	(1,541,852,754.58)
	Intra-Day Credit:	0.00
	Net Position	10,664,266,145.99
	Approved Risks(-):	61,998,532.49
	Credit Position	10,602,267,613.50

4:07PM	NFE Adjustments:	(12,057,394,520.77)
	Cash Balance:	(7,484,021,701.63)
	Security Value:	172,965,860,289.81
	Shell Requirement (-):	148,374,857,009.32
	SLD Cash Lien(-):	(1,536,643,924.69)
	Intra-Day Credit:	0.00
	Net Position	6,586,230,982.78
	Approved Risks(-):	8,796,928.33
	Credit Position	6,577,434,054.45

5:54PM	NFE Adjustments:	(12,057,394,520.77)
	Cash Balance:	3,654,057,270.38
	Security Value:	210,409,357,961.75
	Shell Requirement (-):	195,000,146,665.13
	SLD Cash Lien(-):	(1,235,677,902.97)
	Intra-Day Credit:	0.00
	Net Position	8,241,551,949.20
	Approved Risks(-):	1,028,406,169.54
	Credit Position	7,213,145,779.66

LBEX-LL 385848

9/2/2008

1:30PM	NFE Adjustments:	(11,897,130,578.45)
	Cash Balance:	(18,852,223,686.57)
	Security Value:	155,422,682,692.16
	Shell Requirement (-):	118,345,439,879.40
	SLD Cash Lien(-):	(1,263,527,402.02)
	Intra-Day Credit:	0.00
	Net Position	7,591,415,949.76
	Approved Risks(-):	384,542,505.59
	Credit Position	7,206,873,444.17

2:00PM	NFE Adjustments:	(11,897,130,578.45)
	Cash Balance:	(15,605,622,952.98)
	Security Value:	151,569,612,700.36
	Shell Requirement (-):	118,698,000,786.90
	SLD Cash Lien(-):	(1,263,527,402.02)
	Intra-Day Credit:	0.00
	Net Position	6,632,385,784.05
	Approved Risks(-):	239,032,911.33
	Credit Position	6,393,352,872.72

4:14PM	NFE Adjustments:	(11,897,130,578.45)
	Cash Balance:	9,209,153,367.81
	Security Value:	155,442,082,699.75
	Shell Requirement (-):	148,271,763,875.07
	SLD Cash Lien(-):	(1,262,434,969.55)
	Intra-Day Credit:	0.00
	Net Position	5,744,776,583.59
	Approved Risks(-):	89,482,449.98
	Credit Position	5,655,294,133.61

5:00PM	NFE Adjustments:	(11,897,130,578.45)
	Cash Balance:	(5,359,909,416.86)
	Security Value:	203,848,020,688.80
	Shell Requirement (-):	179,418,230,359.83
	SLD Cash Lien(-):	(1,262,434,969.57)
	Intra-Day Credit:	0.00
	Net Position	8,435,185,303.23
	Approved Risks(-):	92,933,909.82
	Credit Position	8,342,251,393.41

6:11PM	NFE Adjustments:	(11,897,130,578.45)
	Cash Balance:	3,104,568,425.02
	Security Value:	203,848,387,923.91
	Shell Requirement (-):	187,850,915,477.71

LBEX-LL 385849

SLD Cash Lien(-):	(1,225,544,902.10)
Intra-Day Credit:	0.00
Net Position	8,430,455,194.87
Approved Risks(-):	89,453,491.47
Credit Position	8,341,001,703.40

LBEX-LL 385850

9/2/2008

9:00AM	NFE Adjustments:	(10,337,388,877.29)
	Cash Balance:	(105,185,271,432.56)
	Security Value:	157,522,248,176.61
	Shell Requirement (-):	15,892,317,383.83
	SLD Cash Lien(-):	11,274,864,348.49
	Intra-Day Credit:	0.00
	Net Position	14,832,406,134.44
	Approved Risks(-):	325,590,291.56
	Credit Position	14,506,815,842.88

10:20AM	NFE Adjustments:	(10,937,388,877.29)
	Cash Balance:	(100,809,834,186.43)
	Security Value:	156,746,849,358.65
	Shell Requirement (-):	22,424,193,383.83
	SLD Cash Lien(-):	11,425,697,966.45
	Intra-Day Credit:	0.00
	Net Position	11,149,734,944.65
	Approved Risks(-):	690,289,269.66
	Credit Position	10,459,445,674.99

1:30PM	NFE Adjustments:	(10,937,388,877.29)
	Cash Balance:	(23,017,832,795.85)
	Security Value:	164,694,054,667.12
	Shell Requirement (-):	122,979,192,762.42
	SLD Cash Lien(-):	(1,993,494,135.66)
	Intra-Day Credit:	0.00
	Net Position	9,753,134,367.22
	Approved Risks(-):	510,383,557.41
	Credit Position	9,242,750,809.81

2:12PM	NFE Adjustments:	(10,937,388,877.29)
	Cash Balance:	(20,271,252,193.59)
	Security Value:	164,927,063,625.14
	Shell Requirement (-):	126,478,963,272.66
	SLD Cash Lien(-):	(1,993,494,135.66)
	Intra-Day Credit:	0.00
	Net Position	9,232,953,417.26
	Approved Risks(-):	510,383,557.41
	Credit Position	8,722,569,859.85

3:25PM	NFE Adjustments:	(10,937,388,877.29)
	Cash Balance:	(17,558,385,088.31)
	Security Value:	165,199,787,274.06
	Shell Requirement (-):	129,371,173,837.76

LBEX-LL 385851

SLD Cash Lien(-):	(2,259,888,964.67)
Intra-Day Credit:	0.00
Net Position	9,592,728,435.37
Approved Risks(-):	48,294,292.94
Credit Position	9,544,434,142.43

LBEX-LL 385852

		6/19/2008	6/20/2008	6/23/2008
08:30AM	NFE Adjustments: Cash Balance: Security Value: Shell Requirement (-): SLD Cash Lien(-): Intra-Day Credit: Net Position Approved Risks(-): Credit Position			
9:00AM	NFE Adjustments: Cash Balance: Security Value: Shell Requirement (-): SLD Cash Lien(-): Intra-Day Credit: Net Position Approved Risks(-): Credit Position			
10:00AM	NFE Adjustments: Cash Balance: Security Value: Shell Requirement (-): SLD Cash Lien(-): Intra-Day Credit: Net Position Approved Risks(-): Credit Position			
11:00AM	NFE Adjustments: Cash Balance: Security Value: Shell Requirement (-): SLD Cash Lien(-): Intra-Day Credit: Net Position Approved Risks(-): Credit Position			(3,617,333,101.14) (160,312,184,493.93) 230,939,011,243.46 41,424,445,410.26 12,727,147,938.24 200,000,000.00 13,057,900,299.89 1,319,055,164.26 11,738,845,135.63
12:00PM	NFE Adjustments: Cash Balance: Security Value: Shell Requirement (-):		(2,559,583,981.01) (51,981,707,244.43) 215,471,957,572.67 158,920,437,719.90	(3,617,333,101.14) (52,933,374,994.67) 227,609,867,478.43 163,743,339,728.35

LBEX-LL 385853

SLD Cash Lien(-):	285,101,360.14	(340,058,358.05)
Intra-Day Credit:	200,000,000.00	200,000,000.00
Net Position	1,925,127,267.19	7,855,878,012.32
Approved Risks(-):	1,610,040,561.84	3,611,274,344.31
Credit Position	315,086,705.35	4,244,603,668.01

1:00PM	NFE Adjustments:	656,189,655.58	(2,559,583,981.01)
	Cash Balance:	(39,616,563,434.14)	(36,824,511,377.97)
	Security Value:	213,541,405,472.48	211,359,892,313.17
	Shell Requirement (-):	167,144,311,336.58	170,291,172,365.27
	SLD Cash Lien(-):	522,286,855.65	287,195,084.15
	Intra-Day Credit:	200,000,000.00	200,000,000.00
	Net Position	7,114,433,501.69	1,597,429,504.77
	Approved Risks(-):	3,041,753,639.11	1,554,214,153.40
	Credit Position	4,072,679,862.58	43,215,351.37

2:00PM	NFE Adjustments:	656,189,655.58	(3,617,333,101.14)
	Cash Balance:	(31,200,142,158.74)	(36,350,373,374.34)
	Security Value:	211,677,895,716.75	220,408,719,640.50
	Shell Requirement (-):	174,584,085,476.51	176,211,974,552.13
	SLD Cash Lien(-):	477,042,988.25	(1,730,295,626.16)
	Intra-Day Credit:	200,000,000.00	200,000,000.00
	Net Position	6,272,814,748.83	6,159,334,239.05
	Approved Risks(-):	2,350,251,714.04	3,358,381,674.09
	Credit Position	3,922,563,034.79	2,800,952,564.96

3:00PM	NFE Adjustments:	656,189,655.58	(3,617,333,101.14)
	Cash Balance:	(28,625,334,936.86)	(25,857,901,690.48)
	Security Value:	213,193,497,417.01	220,762,261,433.58
	Shell Requirement (-):	178,047,625,752.03	183,190,235,195.43
	SLD Cash Lien(-):	(548,321,156.64)	(1,760,111,910.22)
	Intra-Day Credit:	200,000,000.00	200,000,000.00
	Net Position	7,925,047,540.34	10,056,903,356.75
	Approved Risks(-):	2,094,929,624.53	2,335,915,656.43
	Credit Position	5,830,117,915.81	7,720,987,700.32

4:00PM	NFE Adjustments:	656,189,655.58	(1,459,583,981.01)
	Cash Balance:	(9,445,513,834.43)	(10,328,466,315.40)
	Security Value:	224,686,043,347.51	213,886,899,252.19
	Shell Requirement (-):	218,545,500,928.96	213,630,153,774.27
	SLD Cash Lien(-):	(1,364,321,156.64)	(1,212,204,914.44)
	Intra-Day Credit:	200,000,000.00	200,000,000.00
	Net Position	(1,084,460,603.66)	(10,119,099,904.05)
	Approved Risks(-):	2,038,756,635.20	1,175,663,936.14
	Credit Position	(3,123,217,238.86)	(11,294,763,840.19)

LBEX-LL 385854

5:00PM	NFE Adjustments:	656,189,655.58
	Cash Balance:	838,341,199.04
	Security Value:	250,650,398,588.60
	Shell Requirement (-):	231,798,812,654.66
	SLD Cash Lien(-):	(1,364,321,156.64)
	Intra-Day Credit:	200,000,000.00
	Net Position	21,910,437,945.20
Approved Risks(-):	936,884,182.25	
Credit Position	20,973,553,762.95	

6:00PM	NFE Adjustments:	(1,459,583,981.01)
	Cash Balance:	(205,545,247.04)
	Security Value:	244,509,119,337.33
	Shell Requirement (-):	219,447,391,033.50
	SLD Cash Lien(-):	291,659,152.71
	Intra-Day Credit:	200,000,000.00
	Net Position	23,304,939,923.07
Approved Risks(-):	71,075,382.63	
Credit Position	23,233,864,540.44	

6:30PM	NFE Adjustments:	
	Cash Balance:	
	Security Value:	
	Shell Requirement (-):	
	SLD Cash Lien(-):	
	Intra-Day Credit:	
	Net Position	
Approved Risks(-):		
Credit Position		

	6/19/08	6/20/08	6/23/08
DAILY AVERAGE ROUNDED	6.34	3.07	6.63
DAILY MIN RUONDED	(3.12)	(11.29)	2.80
DAILY MAX RUONDED	20.97	23.23	11.74
DAILY AVERAGE	6,335,139,467.45	3,074,350,689.24	6,626,347,267.23
DAILY MIN	(3,123,217,238.86)	(11,294,763,840.19)	2,800,952,564.96
DAILY MAX	20,973,553,762.95	23,233,864,540.44	11,738,845,135.63

LBEX-LL 385855

6/25/2008	6/26/2008	6/27/2008	6/30/2008
(48,390,810,063.34)	(4,113,099,670.20)		
(195,079,515,751.24)	(173,297,953,941.58)		
262,848,283,542.31	236,797,831,756.93		
25,222,996,938.00	28,820,062,120.91		
13,636,163,872.81	10,615,132,512.37		
200,000,000.00	200,000,000.00		
(19,281,203,083.08)	20,151,583,511.87		
528,794,888.47	534,682,003.26		
(19,809,997,971.55)	19,616,901,508.61		
			452,124,064.18
0.00	(4,113,099,670.20)		(3,660,975,606.02)
(187,674,629,988.35)	(173,297,953,941.58)		(186,373,960,723.55)
257,176,117,044.24	236,797,831,756.93		242,817,020,220.63
28,414,576,938.00	28,820,062,120.91		20,443,053,968.75
13,636,163,872.81	10,615,132,512.37		11,625,263,344.53
200,000,000.00	200,000,000.00		200,000,000.00
27,650,746,245.08	20,151,583,511.87		20,913,766,577.78
9,668,971,856.71	534,682,003.26		2,424,293,516.94
17,981,774,388.37	19,616,901,508.61		18,489,473,060.84
			(3,666,325,606.02)
			(68,443,835,712.24)
			244,809,586,062.95
			160,141,098,430.46
			(3,240,860,286.42)
			200,000,000.00
			15,999,186,600.65
			1,578,825,820.21
			14,420,360,780.44
			(3,666,325,606.02)
			(68,165,086,645.06)
			244,663,485,430.74
			160,141,098,430.46
			(3,370,498,270.80)
			200,000,000.00
			16,261,473,020.00
			3,081,092,904.26
			13,180,380,115.74
		(3,215,761,225.48)	(3,666,325,606.02)
		(43,644,016,169.39)	(65,001,788,883.17)
		233,007,476,297.14	246,305,395,526.07
		176,410,896,128.66	166,669,492,819.26

LBEX-LL 385856

	(2,253,003,977.27)	(3,602,417,313.13)
	200,000,000.00	200,000,000.00
	12,189,806,750.88	14,770,205,530.76
	2,955,583,132.20	2,422,245,617.41
	9,234,223,618.68	12,347,959,913.34
(4,151,034,551.86)	(3,215,761,225.48)	(3,666,325,606.02)
(37,882,184,410.97)	(40,847,048,280.79)	(62,897,512,832.32)
233,654,473,569.75	239,245,753,106.38	254,970,735,442.37
184,721,274,887.84	185,663,127,176.48	190,315,920,477.70
550,958,991.11	(2,257,946,596.19)	(3,633,905,269.86)
200,000,000.00	200,000,000.00	200,000,000.00
6,549,020,727.97	11,977,763,019.82	1,924,881,796.20
3,794,481,223.64	2,621,678,965.53	2,331,791,377.97
2,754,539,504.33	9,356,084,054.29	(406,909,581.77)
(4,151,034,551.86)	(3,215,761,225.48)	(3,666,325,606.02)
(21,483,384,584.22)	(19,773,460,993.43)	(50,418,816,795.58)
228,493,864,688.78	232,225,059,094.12	250,646,121,282.92
197,613,418,310.63	200,932,574,458.62	183,922,296,202.06
550,958,991.11	(2,389,882,164.02)	(3,688,664,654.68)
200,000,000.00	200,000,000.00	200,000,000.00
4,895,068,250.96	10,893,144,580.61	16,527,347,333.94
3,372,124,190.54	2,394,082,078.16	2,053,198,523.42
1,522,944,060.42	8,499,062,502.45	14,474,148,810.52
(4,151,034,551.86)	(3,215,761,225.48)	(3,666,325,606.02)
(19,130,558,803.14)	(20,788,900,041.79)	(48,167,252,931.75)
228,391,933,103.78	236,245,265,599.67	255,416,113,861.71
199,903,328,844.98	201,621,146,050.23	187,992,328,322.64
591,396,838.49	(2,381,290,784.16)	(3,710,056,656.04)
200,000,000.00	200,000,000.00	200,000,000.00
4,815,614,065.31	13,200,749,066.33	19,500,263,657.34
3,296,450,858.48	2,324,789,014.38	1,302,536,063.25
1,519,163,206.83	10,875,960,051.95	18,197,727,594.09
(4,151,034,551.86)	(3,215,761,225.48)	(3,666,325,606.02)
(19,130,558,803.14)	(10,922,172,272.35)	(34,790,893,809.53)
228,391,933,103.78	242,053,661,183.16	259,433,652,253.26
199,903,328,844.98	218,026,783,105.25	203,585,901,593.54
591,396,838.49	(2,379,261,006.19)	(3,710,056,656.04)
200,000,000.00	200,000,000.00	200,000,000.00
4,815,614,065.31	12,468,205,586.27	21,300,587,900.21
3,296,450,858.48	2,245,602,151.72	1,178,524,756.03
1,519,163,206.83	10,222,603,434.55	20,122,063,144.18

LBEX-LL 385857

(3,215,761,225.48)	(3,667,951,885.38)
(7,997,195,411.16)	2,531,747,006.63
262,970,198,391.45	279,409,966,511.00
247,616,768,237.56	262,608,124,834.53
(3,661,236,346.76)	(4,220,056,656.04)
200,000,000.00	200,000,000.00
8,001,709,864.01	20,085,693,453.76
1,153,615,323.73	76,192,640.63
6,848,094,540.28	20,009,500,813.13

(4,151,361,687.97)
(1,062,953,702.90)
273,403,009,288.80
247,767,495,338.26
(3,133,278,965.43)
200,000,000.00
23,754,477,525.10
108,018,784.52
23,646,458,740.58

(3,215,761,225.48)	(3,667,951,885.38)
816,284,631.52	1,707,691,243.00
281,026,051,131.70	288,441,502,367.34
257,952,221,692.27	258,610,660,177.91
(3,151,234,436.82)	(3,130,104,272.50)
200,000,000.00	200,000,000.00
24,025,587,282.29	31,200,685,819.55
1,154,170,996.84	75,291,159.93
22,871,416,285.45	31,125,394,659.62

(3,215,761,225.48)	(3,667,951,885.38)
816,030,637.22	701,964,855.01
281,026,051,131.70	284,778,999,056.48
257,952,221,692.27	259,703,598,728.94
(3,151,234,436.82)	(1,020,640,603.22)
200,000,000.00	200,000,000.00
24,025,333,287.99	23,330,053,900.39
1,154,450,106.62	75,291,159.93
22,870,883,181.37	23,254,762,740.46

6/25/08	6/26/08	6/27/08	6/30/08
4.16	19.62	12.60	16.84
(19.81)	19.62	6.85	(0.41)
23.65	19.62	22.87	31.13
4,162,006,447.97	19,616,901,508.61	12,597,290,958.63	16,837,714,731.87
(19,809,997,971.55)	19,616,901,508.61	6,848,094,540.28	(406,909,581.77)
23,646,458,740.58	19,616,901,508.61	22,871,416,285.45	31,125,394,659.62

LBEX-LL 385858

7/1/2008

7/2/2008

7/3/2008

7/7/2008

(3,918,419,926.88)	(465,615,257.71)	(1,322,508,102.85)
(3,918,419,926.88)	(4,126,590,863.73)	(5,240,928,029.73)
(164,136,109,296.87)	(176,394,805,982.40)	(208,403,291,632.60)
231,207,094,302.15	236,691,961,733.78	270,173,079,828.26
30,007,175,479.19	23,721,168,911.42	25,472,616,099.48
13,679,320,124.31	13,645,311,981.40	13,321,242,587.93
200,000,000.00	200,000,000.00	200,000,000.00
19,666,069,474.90	19,004,083,994.83	17,935,001,478.52
462,707,229.44	442,624,871.65	398,902,395.18
19,203,362,245.46	18,561,459,123.18	17,536,099,083.34

(3,918,419,926.88)	(4,126,590,863.73)	(5,240,928,029.73)	(5,258,430,678.97)
(43,901,104,331.61)	(171,344,109,514.75)	(170,740,220,137.44)	(49,993,988,844.25)
223,110,454,535.27	230,719,836,809.35	241,395,504,521.87	235,676,846,304.38
163,288,185,903.05	27,291,168,911.42	38,577,016,099.48	170,563,528,359.13
(379,678,539.59)	13,645,311,981.40	13,335,293,767.92	(815,369,246.32)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
12,582,422,913.32	14,512,655,538.05	13,702,046,487.30	10,876,267,668.35
1,251,899,609.21	1,540,710,797.69	357,523,058.38	1,400,996,037.25
11,330,523,304.11	12,971,944,740.36	13,344,523,428.92	9,475,271,631.10

(4,126,590,863.73)	(5,240,928,029.73)	(5,258,430,678.97)
(169,941,425,475.12)	(53,122,928,599.24)	(47,279,956,243.89)
236,658,801,544.29	243,207,301,457.85	236,656,704,951.99
35,198,836,925.62	176,475,846,052.04	174,592,528,359.13
13,421,088,617.41	(971,394,000.35)	(817,392,186.82)
200,000,000.00	200,000,000.00	200,000,000.00
14,170,859,662.41	9,538,992,777.19	10,543,181,856.82
1,721,791,555.79	1,506,544,231.38	1,397,249,593.17
12,449,068,106.62	8,032,448,545.81	9,145,932,263.65

(3,918,419,926.88)	(4,126,590,863.73)	(5,240,928,029.73)	(5,258,430,678.90)
(35,365,408,032.56)	(47,333,303,148.81)	(53,141,655,453.54)	(47,961,154,219.83)
219,619,765,916.91	236,930,009,198.89	242,061,515,533.40	240,247,434,892.25
170,109,501,379.84	174,505,169,803.58	175,861,707,408.53	191,898,175,763.62

LBEX-LL 385859

(512,381,143.65)	(1,244,906,835.26)	(974,660,366.80)	(824,818,448.88)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
10,938,817,721.28	12,409,852,218.03	8,991,885,008.40	(3,845,507,321.22)
2,012,618,767.43	1,784,652,574.81	1,623,954,090.91	1,387,321,801.72
8,926,198,953.85	10,625,199,643.22	7,367,930,917.49	(5,232,829,122.94)

(4,126,590,863.73)	(5,240,928,029.73)	(5,258,430,678.97)
(40,242,568,020.14)	(36,421,746,427.27)	(43,060,363,752.13)
238,170,908,905.18	237,043,571,264.23	240,385,701,983.06
183,337,947,402.38	187,867,899,132.39	183,120,002,943.03
(1,264,383,298.20)	(976,692,825.89)	(859,674,403.28)
200,000,000.00	200,000,000.00	200,000,000.00
11,928,185,917.13	8,689,690,500.73	10,006,579,012.21
1,756,589,409.00	1,554,925,290.36	1,263,720,064.03
10,171,596,508.13	7,134,765,210.37	8,742,858,948.18

(3,918,419,926.88)	(4,126,590,863.73)	(5,240,928,029.73)	(5,258,430,678.97)
(28,032,558,897.92)	(29,126,300,355.82)	(22,770,377,251.50)	(33,887,502,283.23)
228,414,584,642.19	235,062,244,535.63	237,776,707,892.58	240,041,548,752.14
186,137,294,917.86	192,362,920,203.34	202,730,780,717.72	192,507,134,776.64
(569,638,208.49)	(1,264,383,298.20)	(914,549,887.76)	(855,445,192.86)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
11,095,949,108.02	10,910,816,410.94	8,149,171,781.39	9,443,926,206.16
1,658,607,792.46	1,445,609,169.84	1,211,556,701.49	1,214,046,510.07
9,437,341,315.56	9,465,207,241.10	6,937,615,079.90	8,229,879,696.09

(5,240,928,029.73)
(20,902,324,504.11)
241,775,905,555.13
206,358,330,967.92
(914,549,887.76)
200,000,000.00
10,388,871,941.13
1,144,449,723.26
9,244,422,217.87

(3,918,419,926.88)	(4,126,590,863.73)	(5,240,928,029.73)	(5,258,430,678.97)
(24,249,858,865.71)	(17,771,041,517.01)	(4,226,820,392.44)	(16,183,081,499.49)
234,232,385,746.58	239,391,008,544.43	247,893,496,749.48	249,724,291,964.14
202,107,869,975.34	210,686,979,842.29	224,673,031,526.88	221,792,361,976.21
(529,862,459.79)	(1,309,367,129.76)	(1,204,827,954.28)	(855,445,192.86)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
4,686,099,438.44	8,315,763,451.16	15,157,544,754.71	7,545,863,002.33
1,168,335,102.82	1,146,831,033.46	1,145,707,682.30	1,150,780,630.29
3,517,764,335.62	7,168,932,417.70	14,011,837,072.41	6,395,082,372.04

LBEX-LL 385860

(4,126,590,863.73)	(5,240,928,029.73)	(5,258,430,678.97)
(7,916,613,049.05)	(189,971,786.15)	1,262,895,438.41
267,567,297,295.56	273,815,490,981.96	277,593,354,823.26
235,403,438,672.59	248,505,572,135.77	251,364,327,486.08
(1,615,367,129.76)	(926,404,592.65)	(1,233,663,825.50)
200,000,000.00	200,000,000.00	200,000,000.00
21,936,021,839.95	21,005,423,622.96	23,667,155,922.12
59,667,454.28	55,855,722.51	1,150,694,568.60
21,876,354,385.67	20,949,567,900.45	22,516,461,353.52

(3,918,419,926.88)	(4,126,590,863.73)	(5,240,928,029.73)	(5,258,430,678.97)
(1,056,174,435.30)	2,873,038,752.16	(497,244,374.83)	1,124,661,609.22
264,326,424,266.93	267,500,827,979.89	273,814,903,629.99	277,550,885,188.02
239,317,644,971.41	244,644,666,780.06	250,333,514,294.68	252,923,791,558.53
(1,020,961,810.16)	(939,020,114.01)	(926,404,592.65)	(1,034,763,824.46)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
21,255,146,743.50	22,741,629,202.27	18,869,621,523.40	21,728,088,384.20
72,321,333.41	59,655,833.69	55,703,907.45	59,169,725.13
21,182,825,410.09	22,681,973,368.57	18,813,917,615.95	21,668,918,659.07

(3,918,419,926.88)	(4,126,590,863.73)	(5,240,928,029.73)	(5,258,430,678.97)
(855,295,798.45)	2,722,670,027.13	(647,244,374.83)	2,145,173,926.68
264,327,526,461.93	268,915,827,979.89	274,429,903,629.99	278,201,935,911.27
239,538,844,993.76	244,492,266,782.35	250,181,714,296.40	253,688,811,571.69
(1,020,961,810.16)	(939,020,114.01)	(926,404,592.65)	(1,034,763,824.46)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
21,235,927,553.00	24,158,660,474.95	19,486,421,521.68	22,634,631,411.75
72,317,722.30	59,655,833.69	55,703,907.45	59,169,725.13
21,163,609,830.70	22,681,973,368.57	19,430,717,614.23	22,575,461,686.62

7/1/08	7/2/08	7/3/08	7/7/08
13.54	14.87	12.98	11.50
3.52	7.17	6.94	(5.23)
21.18	22.68	20.95	22.58
13,537,375,056.48	14,865,370,890.31	12,982,167,698.79	11,501,893,054.15
3,517,764,335.62	7,168,932,417.70	6,937,615,079.90	(5,232,829,122.94)
21,182,825,410.09	22,681,973,368.57	20,949,567,900.45	22,575,461,686.62

LBEX-LL 385861

7/8/2008	7/9/2008	7/10/2008	7/11/2008
(5,313,681,753.25)		(5,048,900,502.43)	(10,155,389,867.10)
(191,929,699,731.29)		(194,336,453,759.93)	(198,010,668,797.27)
248,496,684,289.68		248,586,685,983.18	253,657,946,938.42
21,741,568,520.86		17,823,197,426.45	20,859,801,467.83
14,152,980,377.54		13,939,987,785.37	13,895,012,722.77
200,000,000.00		200,000,000.00	200,000,000.00
15,558,753,906.74		17,638,146,509.00	10,937,074,083.45
219,420,147.32		332,228,939.11	1,324,092,148.02
15,339,333,759.42		17,305,917,569.89	9,612,981,935.43
(112,753,723.52)	(5,402,632,922.62)	304,781,250.82	(4,752,756,944.48)
(5,353,681,753.25)	(5,402,632,922.62)	(5,048,900,502.43)	(10,155,389,867.10)
(176,399,221,055.39)	(173,918,668,563.92)	(172,892,636,351.12)	(190,095,388,554.64)
239,217,998,925.01	238,117,852,780.62	237,266,613,032.10	248,152,836,643.46
28,126,568,520.86	43,835,209,514.54	28,121,214,594.24	23,064,021,467.83
14,152,980,377.54	14,161,752,658.71	13,939,987,785.37	14,193,587,263.02
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
15,385,547,217.97	999,589,120.83	17,463,873,798.94	10,844,449,490.87
223,147,889.03	1,282,878,206.80	292,601,358.23	2,504,530,137.50
15,162,399,328.94	(283,289,085.97)	17,171,272,440.71	8,339,919,353.37
(5,353,681,753.25)	(5,402,632,922.62)	(5,108,900,502.43)	(10,155,389,867.10)
(162,031,523,473.27)	(163,404,828,621.74)	(169,444,685,162.08)	(174,472,911,017.08)
232,757,399,688.55	229,897,036,916.80	241,565,908,792.33	236,270,090,911.60
40,469,588,520.86	34,464,571,418.91	39,172,643,798.04	31,042,821,467.83
14,121,078,405.12	14,138,982,738.60	13,923,543,987.70	14,269,294,791.56
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
10,981,527,536.05	12,686,021,214.93	14,116,135,342.08	6,529,673,768.03
276,148,500.91	1,523,559,635.45	1,608,700,596.93	2,169,347,984.61
10,705,379,035.14	11,162,461,579.48	12,507,434,745.15	4,360,325,783.42
(5,353,681,753.25)	(5,403,820,099.35)	(5,108,900,502.43)	(10,155,389,867.10)
(50,177,207,187.48)	(56,596,671,859.31)	(61,261,383,319.54)	(72,994,613,731.47)
238,134,839,876.68	235,792,898,500.30	233,720,892,997.07	239,247,924,541.34
174,285,291,371.62	162,662,378,736.69	155,605,839,341.45	155,074,203,137.70
(213,415,745.51)	(1,182,682,019.95)	(1,100,198,319.14)	(726,443,482.34)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
8,732,075,309.84	12,512,709,824.90	13,044,968,152.79	1,950,161,287.41
1,352,376,471.26	1,499,910,878.32	1,709,134,797.96	1,947,978,920.01
7,379,698,838.58	11,012,798,946.58	11,335,833,354.83	2,182,367.40
(5,353,681,753.25)	(5,403,820,099.35)	(5,108,900,502.43)	(10,155,389,867.10)
(51,205,201,452.04)	(48,580,762,737.46)	(64,309,707,477.67)	(72,994,613,731.47)
243,316,807,553.95	231,986,687,338.77	233,320,674,980.68	239,247,924,541.34
179,440,590,206.36	166,877,562,978.79	152,497,403,724.36	155,074,203,137.70

LBEX-LL 385862

(208,342,720.16)	(1,193,171,550.77)	(1,103,514,308.70)	(726,443,482.34)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
7,725,676,862.46	12,517,713,073.94	12,708,177,584.92	1,950,161,287.41
1,712,968,146.87	1,443,174,697.90	1,648,445,779.34	1,947,978,920.01
6,012,708,715.59	11,074,538,376.04	11,059,731,805.58	2,182,367.40

(5,353,681,753.25)	(5,403,820,099.35)	(10,108,900,502.43)	(9,855,389,867.10)
(46,582,001,793.45)	(46,431,242,465.41)	(57,891,803,538.15)	(73,021,342,818.28)
242,663,930,711.65	238,435,204,303.37	230,656,649,067.99	242,466,298,679.93
183,760,752,135.67	175,331,721,831.26	156,725,264,857.38	158,052,617,331.94
(208,342,720.16)	(1,245,717,120.40)	(1,103,514,308.73)	(726,390,800.24)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
7,375,837,749.44	12,714,137,027.75	7,234,194,478.76	2,463,339,462.85
1,401,026,714.56	1,300,755,435.13	1,580,648,901.92	2,454,036,679.39
5,974,811,034.88	11,413,381,592.62	5,653,545,576.84	9,302,783.46

(5,353,681,753.25)	(5,403,820,099.35)	(10,108,900,502.43)	(8,424,289,116.10)
(46,917,252,029.61)	(35,614,280,765.56)	(53,308,117,433.50)	(61,782,013,040.77)
244,500,844,320.08	239,647,336,435.89	229,775,711,627.27	239,912,539,878.34
185,444,582,648.80	188,834,533,878.74	161,191,651,320.46	167,232,283,447.03
(216,949,333.28)	(1,249,732,543.52)	(1,129,038,874.63)	(733,666,537.16)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
7,202,277,221.70	11,244,434,235.76	6,496,081,245.51	3,407,620,811.60
1,215,757,386.07	1,277,744,845.38	1,463,861,053.86	3,302,971,917.18
5,986,519,835.63	9,966,689,390.38	5,032,220,191.65	104,648,894.42

(5,353,681,753.25)	(5,403,820,099.35)	(10,108,900,502.43)	(8,424,289,116.10)
(32,250,307,592.12)	(34,093,468,119.40)	(43,046,286,305.97)	(58,462,956,417.13)
241,763,128,057.72	240,887,915,730.33	229,294,948,519.36	237,125,616,561.35
197,697,428,635.02	191,619,247,094.61	171,399,724,053.63	169,328,759,125.28
(216,949,333.28)	(1,245,500,710.04)	(1,138,300,043.06)	(719,236,907.73)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
6,878,659,410.61	11,216,881,127.01	6,078,337,700.39	1,828,848,810.57
1,187,174,812.38	1,270,996,053.45	1,242,646,841.04	1,573,705,575.92
5,691,484,598.23	9,945,885,073.56	4,835,690,859.35	255,143,234.65

(5,353,681,753.25)	(5,403,820,099.35)	(10,108,900,502.43)	(8,424,289,116.10)
(28,358,421,144.33)	(26,118,882,037.29)	(34,687,545,752.44)	(44,301,864,100.12)
250,331,902,455.88	247,179,344,570.87	236,929,742,269.69	239,937,607,727.29
209,191,451,913.41	219,170,194,631.08	193,992,920,302.38	207,550,139,735.15
(216,949,333.28)	(1,551,500,710.04)	(1,138,300,043.06)	(719,236,907.22)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
7,845,296,978.17	(1,762,051,486.81)	(521,324,244.50)	(19,419,448,316.86)
1,147,478,345.28	1,345,504,417.33	1,249,383,081.70	1,346,895,529.64
6,697,818,632.89	(3,107,555,904.14)	(1,770,707,326.20)	(20,766,343,846.50)

LBEX-LL 385863

(5,353,681,753.25)	(5,403,820,099.35)	(10,108,900,502.43)	(8,424,289,116.10)
(6,711,267,008.04)	(3,796,132,261.18)	4,599,574,933.11	(32,690,726,456.41)
275,468,495,221.97	267,367,509,427.40	259,521,322,669.93	258,776,731,512.41
248,032,963,974.67	249,438,874,603.38	234,662,011,919.83	230,985,360,981.71
(1,346,935,917.66)	(1,245,500,710.04)	(1,041,505,421.15)	(1,349,770,655.81)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
16,917,518,403.67	10,174,183,173.53	20,591,490,601.93	(11,773,874,386.00)
56,522,120.47	55,664,840.78	275,680,941.33	1,333,187,699.00
16,860,996,283.20	10,118,518,332.75	20,315,809,660.60	(13,107,062,085.00)

(5,353,681,753.25)	(5,403,820,099.35)	(10,108,900,502.43)
1,578,889,466.27	609,180,410.99	3,264,947,140.41
275,752,030,738.97	267,538,527,264.49	259,546,240,636.50
252,849,794,722.40	243,640,670,742.52	235,434,687,142.36
(1,040,935,918.07)	(1,110,764,187.90)	(1,041,505,421.15)
200,000,000.00	200,000,000.00	200,000,000.00
20,368,379,647.66	20,413,981,021.51	18,509,105,553.27
56,522,664.71	55,656,157.89	57,341,657.77
20,311,856,982.95	20,358,324,863.62	18,451,763,895.50

(5,353,681,753.25)	(5,403,820,099.35)
(665,638,646.17)	348,465,520.05
277,020,428,339.20	267,538,527,264.49
252,515,526,733.91	243,390,070,744.24
(1,040,935,918.07)	(1,110,764,187.90)
200,000,000.00	200,000,000.00
19,726,517,123.94	20,403,866,128.85
56,522,664.71	55,656,157.89
19,669,994,459.23	20,348,209,970.96

7/8/08	7/9/08	7/10/08	7/11/08
11.32	10.18	11.08	(1.12)
5.69	(3.11)	(1.77)	(20.77)
20.31	20.36	20.32	9.61
11,316,083,458.72	10,182,723,921.44	11,081,682,979.45	(1,118,671,921.20)
5,691,484,598.23	(3,107,555,904.14)	(1,770,707,326.20)	(20,766,343,846.50)
20,311,856,982.95	20,358,324,863.62	20,315,809,660.60	9,612,981,935.43

LBEX-LL 385864

7/14/2008**7/15/2008****7/16/2008****7/17/2008**

(9,506,843,171.31)		(9,929,972,887.52)
(135,375,377,061.12)		(135,907,508,754.04)
181,918,037,160.54		189,562,586,098.67
15,843,642,109.79		22,273,615,169.85
11,817,866,840.41		12,458,174,259.36
200,000,000.00		200,000,000.00
9,574,307,977.91		9,193,315,027.90
651,208,656.37		752,281,724.07
8,923,099,321.54		8,441,033,303.83

(10,137,683,083.98)	(9,506,843,171.31)	(9,807,512,332.47)
(136,592,255,489.36)	(135,647,175,140.16)	(127,795,799,307.77)
198,692,124,648.71	183,973,160,067.77	172,562,950,028.05
34,053,539,485.65	17,767,705,590.16	13,328,219,410.12
14,122,162,219.32	11,817,866,840.41	12,676,055,579.37
200,000,000.00	200,000,000.00	200,000,000.00
3,986,484,370.40	9,433,569,325.73	9,155,363,398.32
1,288,665,942.62	651,928,992.33	577,308,265.49
2,697,818,427.78	8,781,640,333.40	8,578,055,132.83

(10,152,798,655.27)	(9,506,843,171.31)		(9,929,972,887.52)
(35,735,799,862.28)	(127,078,413,539.33)		(110,512,716,042.61)
192,352,235,057.61	181,658,573,155.04		172,352,471,124.03
144,708,558,076.89	27,243,505,590.16		34,082,498,763.30
(109,321,118.08)	11,882,356,846.69		12,483,511,441.55
200,000,000.00	200,000,000.00		200,000,000.00
2,064,399,581.25	6,147,454,007.55		5,543,771,989.05
1,255,608,616.94	597,649,720.84		780,047,105.05
808,790,964.31	5,549,804,286.71		4,763,724,884.00

(9,541,708,594.27)	(9,506,843,171.31)	(9,807,512,332.47)	(9,929,972,887.52)
(35,177,914,930.14)	(25,433,272,156.58)	(30,416,688,884.10)	(30,657,031,731.73)
195,256,459,289.42	179,181,927,978.70	170,467,515,122.40	173,875,862,299.60
149,079,400,437.67	142,320,451,215.95	132,343,850,166.45	130,296,218,745.73
(380,682,223.35)	(2,118,429,446.01)	(1,199,479,549.75)	(1,207,411,818.88)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
2,038,117,550.69	4,239,790,880.87	(701,056,710.87)	4,400,050,753.50
2,037,475,331.83	691,952,147.38	482,405,810.64	912,052,364.56
642,218.86	3,547,838,733.49	(1,183,462,521.51)	3,487,998,388.94

(7,778,009,702.27)	(9,506,843,171.31)	(8,221,512,332.47)	(9,929,972,887.52)
(34,505,662,194.31)	(30,180,524,260.48)	(14,534,475,264.83)	(25,608,686,403.21)
192,463,067,229.62	183,757,497,936.33	174,876,964,152.69	172,868,489,281.98
158,713,019,761.45	150,194,222,451.09	151,274,479,292.39	135,172,913,630.72

LBEX-LL 385865

(713,236,939.06)	(2,161,763,252.34)	(1,200,542,093.04)	462,883,064.89
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
(7,620,387,489.35)	(3,762,328,694.21)	2,247,039,356.04	1,894,033,295.64
2,204,191,167.90	1,126,534,050.23	2,211,921,088.86	780,613,479.77
(9,824,578,657.25)	(4,888,862,744.44)	35,118,267.18	1,113,419,815.87

(7,778,009,702.27)	(8,744,492,174.31)	(8,221,512,332.47)	(9,929,972,887.52)
(33,026,292,041.63)	(29,700,050,643.61)	(10,692,237,419.65)	(20,570,190,375.69)
190,779,952,126.58	185,080,690,404.51	182,507,302,508.39	168,449,341,464.63
148,977,082,754.85	147,078,532,666.51	157,732,917,896.83	135,172,913,630.72
(713,081,077.49)	(2,369,821,885.04)	(1,188,019,510.89)	670,141,767.24
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
1,911,648,705.32	2,127,436,805.12	7,248,654,370.33	2,306,122,803.46
1,577,893,644.53	1,189,881,853.67	6,376,907,911.94	896,244,848.01
333,755,060.79	937,554,951.45	871,746,458.39	1,409,877,955.45

(7,778,009,702.27)	(8,744,492,174.31)	(8,221,512,332.47)	(9,929,972,887.52)
(24,337,219,790.76)	(17,375,491,889.38)	(8,168,430,432.67)	(7,777,011,406.97)
189,089,280,653.84	185,397,803,810.75	180,985,023,086.37	165,956,583,332.58
156,854,945,511.37	160,958,989,068.69	160,095,058,910.06	146,104,168,184.79
(1,344,515,270.60)	(2,374,814,991.29)	(1,465,273,317.58)	609,923,905.04
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
1,663,620,920.04	893,645,669.66	6,165,294,728.75	1,735,506,948.26
676,580,454.93	834,723,858.64	211,625,193.50	531,319,865.22
987,040,465.11	58,921,811.02	5,953,669,535.25	1,204,187,083.04

(7,778,009,702.27)	(8,744,492,174.31)	(8,221,512,332.47)	(9,929,972,887.52)
(3,736,042,497.68)	(15,858,893,240.18)	2,533,749,795.67	(7,672,126,326.22)
186,130,626,054.20	185,635,217,748.68	180,878,286,043.69	167,542,726,202.01
175,070,631,273.79	162,733,529,493.55	169,828,676,481.01	148,021,665,134.34
(1,378,940,590.93)	(2,374,762,401.36)	(1,485,783,677.02)	615,350,478.34
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
1,124,883,171.39	873,065,242.00	7,047,630,702.90	1,503,611,375.59
163,733,534.39	304,911,285.26	74,099,670.98	253,851,728.52
961,149,637.00	568,153,956.74	6,973,531,031.92	1,249,759,647.07

(7,778,009,702.27)	(8,744,492,174.31)	(8,221,512,332.47)	(9,929,972,887.52)
5,707,213,489.97	(62,288,436.62)	12,164,063,870.57	8,143,928,287.55
189,352,468,012.60	188,374,897,231.48	182,468,300,271.33	172,964,959,342.96
191,557,993,800.52	187,660,038,694.20	185,147,475,954.61	171,776,128,671.44
(1,378,940,590.93)	(2,374,762,401.36)	(1,464,873,677.02)	(1,060,579,618.53)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
(2,697,381,409.29)	(5,517,159,672.29)	2,928,249,531.84	663,365,690.08
1,296,671,458.26	167,587,918.16	74,848,508.36	254,619,817.15
(3,994,052,867.55)	(5,684,747,590.45)	2,853,401,023.48	408,745,872.93

LBEX-LL 385866

(7,778,009,702.27)	(8,744,492,174.31)	(8,161,512,332.47)	(9,929,972,887.52)
(6,634,337,160.49)	(1,014,974,406.59)	(6,483,014,859.46)	(9,477,950,687.65)
233,667,383,630.32	229,217,507,095.51	232,798,768,165.74	185,991,398,121.49
218,381,664,205.00	208,086,660,195.24	202,305,051,283.61	189,279,292,446.78
(1,145,188,011.51)	(1,252,720,325.43)	(1,533,007,844.54)	(1,366,511,376.83)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
2,218,560,574.07	12,824,100,644.80	17,582,197,534.74	(21,129,306,523.63)
1,405,937,933.56	1,210,561,711.07	174,639,905.54	1,985,455,689.99
812,622,640.51	11,613,538,933.73	17,407,557,629.20	(23,114,762,213.62)

(8,744,492,174.31)	(8,161,512,332.47)	(9,929,972,887.52)
(2,996,685,679.63)	(1,140,587,165.87)	(2,083,691,104.47)
228,748,825,267.22	233,497,750,997.19	218,187,548,304.86
209,427,780,209.45	210,644,181,354.73	197,604,520,142.47
(1,153,313,346.07)	(1,533,007,844.54)	(1,202,072,567.14)
200,000,000.00	200,000,000.00	200,000,000.00
8,933,180,549.90	15,284,477,988.66	9,971,436,737.54
126,373,334.38	74,631,756.58	254,867,882.10
8,806,807,215.52	15,209,846,232.08	9,716,568,855.44

(8,744,492,174.31)	(7,961,512,332.47)	(9,929,972,887.52)
(5,561,039,712.98)	(756,407,737.96)	(2,249,595,023.13)
229,348,825,267.22	235,495,155,892.00	218,187,264,003.85
205,786,011,513.88	212,038,088,937.52	197,500,475,818.14
(1,153,313,346.07)	(1,227,007,842.07)	(1,202,072,567.14)
200,000,000.00	200,000,000.00	200,000,000.00
10,610,595,212.12	16,166,154,726.12	9,909,292,842.20
126,470,725.01	74,440,264.53	254,867,534.90
10,484,124,487.11	16,091,714,461.59	9,654,425,307.30

7/14/08	7/15/08	7/16/08	7/17/08
(0.80)	4.06	7.28	1.67
(9.82)	(5.68)	(1.18)	(23.11)
2.70	11.61	17.41	9.72
(801,868,012.27)	4,058,156,141.32	7,279,117,725.04	1,666,816,263.66
(9,824,578,657.25)	(5,684,747,590.45)	(1,183,462,521.51)	(23,114,762,213.62)
2,697,818,427.78	11,613,538,933.73	17,407,557,629.20	9,716,568,855.44

LBEX-LL 385867

7/18/2008	7/21/2008	7/22/2008	7/23/2008
		(5,936,639,352.81)	
		(116,584,877,036.61)	
		207,504,279,367.36	
		25,368,897,229.98	
		14,481,857,198.94	
		200,000,000.00	
		45,332,008,549.02	
		570,616,475.28	
		44,761,392,073.74	
(9,669,431,291.46)		(5,956,639,352.81)	(10,795,563,930.53)
(111,898,551,997.29)		(104,431,818,810.72)	(102,818,672,238.28)
167,710,120,924.61		206,295,755,472.68	158,710,560,448.56
24,378,328,483.71		36,517,497,229.98	25,089,742,754.33
13,306,290,384.44		14,555,095,952.21	16,108,022,051.54
200,000,000.00		200,000,000.00	200,000,000.00
8,657,518,767.71		45,034,704,126.96	4,098,559,473.88
632,337,791.64		511,178,634.02	545,059,235.53
8,025,180,976.07		44,523,525,492.94	3,553,500,238.35
(9,669,431,291.46)	(4,080,566,784.19)	(9,956,639,352.81)	(10,795,563,930.53)
(111,787,618,357.21)	(103,177,854,630.96)	(101,783,194,715.36)	(94,802,390,006.53)
168,399,973,498.59	167,379,104,418.06	170,762,218,300.76	159,011,999,143.68
28,318,588,483.71	34,234,814,618.38	38,334,468,657.45	33,379,282,754.33
13,306,290,384.44	13,369,357,238.53	14,597,570,914.28	16,317,108,425.55
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
5,518,044,981.77	12,716,511,146.00	6,290,344,660.86	3,917,654,026.74
1,074,341,638.82	809,601,030.10	587,458,434.83	855,731,173.27
4,443,703,342.95	11,906,910,115.90	5,702,886,226.03	3,061,922,853.47
(9,669,431,291.46)	(4,080,566,784.19)		(10,795,563,930.53)
(19,085,581,770.85)	(15,907,253,230.22)		(9,898,805,904.97)
165,646,555,383.29	169,050,966,823.05		159,137,994,982.21
137,048,912,403.09	139,043,602,963.90		135,596,838,895.64
(651,602,344.37)	(969,150,488.38)		271,491,460.01
200,000,000.00	200,000,000.00		200,000,000.00
694,232,262.26	11,188,694,333.12		2,775,294,791.06
677,824,988.26	860,525,494.00		811,082,645.86
16,407,274.00	10,328,168,839.12		1,964,212,145.20
(9,143,775,122.46)	(8,694,108,152.19)	(10,722,676,693.09)	(10,795,563,930.53)
(16,041,632,455.04)	(17,267,742,618.05)	(20,596,193,844.09)	(11,703,960,650.28)
168,420,208,766.94	173,612,388,347.10	176,419,793,464.29	167,558,599,538.31
143,045,216,387.55	145,021,715,243.00	142,220,786,773.65	142,919,228,880.08

LBEX-LL 385868

(703,660,815.96)	(974,954,120.00)	(470,848,745.23)	147,479,465.43
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
1,093,245,617.85	3,803,776,453.86	3,550,984,898.69	2,192,366,611.99
441,160,171.70	506,515,926.78	542,518,561.04	917,180,332.14
652,085,446.15	3,297,260,527.08	3,008,466,337.65	1,275,186,279.85

(8,694,108,152.19)	(10,722,676,693.09)	(10,795,563,930.53)
(15,450,250,576.96)	(8,400,551,084.56)	(7,088,047,262.24)
175,159,588,950.74	173,406,318,777.54	168,405,301,578.07
148,699,818,031.63	151,919,825,666.53	146,853,237,141.88
(982,935,511.45)	(464,368,942.04)	64,119,063.56
200,000,000.00	200,000,000.00	200,000,000.00
3,498,347,701.41	3,027,634,275.40	3,804,334,179.86
561,479,053.72	565,816,831.99	957,039,953.44
2,936,868,647.69	2,461,817,443.41	2,847,294,226.42

(7,802,775,122.46)	(8,694,108,152.19)	(9,113,977,280.09)	(10,795,563,930.53)
(4,320,946,286.88)	(11,201,530,444.95)	(1,678,057,917.88)	6,214,680,385.12
163,139,511,915.41	172,466,837,055.30	172,642,553,017.73	164,015,432,665.87
149,747,825,704.53	150,541,087,273.34	160,085,552,492.65	155,827,791,513.48
(704,584,923.18)	(976,787,164.11)	(463,083,132.87)	57,620,599.07
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
2,172,549,724.72	3,206,898,348.93	2,428,048,459.98	3,749,137,007.91
314,976,091.87	199,592,033.74	2,331,784,574.40	1,063,219,548.65
1,857,573,632.85	3,007,306,315.19	96,263,885.58	2,685,917,459.26

(7,802,775,122.46)	(8,694,108,152.19)	(9,113,977,280.09)	(10,795,563,930.53)
7,353,740,456.21	1,398,486,162.93	269,430,016.17	8,110,075,678.69
161,905,137,157.47	172,183,756,286.11	174,093,394,763.18	163,300,118,132.09
161,041,866,059.43	162,871,940,057.29	160,851,448,118.95	157,401,912,813.99
(896,509,329.41)	(1,003,347,206.31)	(466,359,005.78)	52,086,871.38
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
1,510,745,761.20	3,219,541,445.87	5,063,758,386.09	3,360,630,194.88
163,994,592.96	111,978,165.14	190,349,699.50	134,559,700.08
1,346,751,168.24	3,107,563,280.73	4,873,408,686.59	3,226,070,494.80

(7,802,775,122.46)	(8,694,108,152.19)	(9,113,977,280.09)	(10,795,563,930.53)
	1,398,486,162.93	5,485,566,568.77	28,135,604,877.15
	172,183,756,286.11	182,489,455,173.21	176,272,445,237.29
	162,871,940,057.29	180,654,091,076.68	204,062,906,862.29
(896,509,329.41)	(1,003,347,206.31)	(466,359,005.78)	(1,213,622,984.85)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
(6,706,265,793.05)	3,219,541,445.87	(1,126,687,609.01)	(9,036,797,693.53)
163,994,592.96	111,978,165.14	167,336,442.57	71,819,469.23
(6,870,260,386.01)	3,107,563,280.73	(1,294,024,051.58)	(9,108,617,162.76)

LBEX-LL 385869

(7,802,775,122.46)	(8,694,108,152.19)	(9,113,977,280.09)	(10,795,563,930.53)
3,175,119,204.77	(5,653,233,810.81)	(19,980,506,127.07)	5,499,768,944.39
238,904,838,990.89	235,791,329,413.96	240,320,000,370.51	229,895,288,992.04
215,062,709,935.10	211,474,225,645.00	207,360,346,565.71	208,465,928,759.14
(1,197,003,614.73)	(2,377,509,521.68)	(1,195,745,715.66)	(1,213,335,291.78)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
20,611,476,752.83	12,547,271,327.64	5,260,916,113.30	17,546,900,538.54
127,414,415.73	229,527,381.17	116,941,121.41	1,384,767,262.40
20,484,062,337.10	12,317,743,946.47	5,143,974,991.89	16,162,133,276.14

(7,802,775,122.46)	(8,694,108,152.19)	(9,113,977,280.09)	(10,795,563,930.53)
3,175,119,204.77	(1,043,142,089.34)	(6,113,726,118.06)	3,048,971,983.76
238,904,838,990.89	236,500,280,828.54	240,113,860,568.35	229,897,973,628.10
215,062,709,935.10	215,721,552,393.78	211,038,686,672.43	210,433,633,767.45
(1,197,003,614.73)	(1,193,870,445.10)	(1,216,145,715.73)	(1,213,335,291.78)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
20,611,476,752.83	12,435,348,638.33	15,263,616,213.50	13,131,083,205.66
127,414,415.73	119,068,301.52	118,417,148.01	71,182,836.03
20,484,062,337.10	12,316,280,336.81	15,145,199,065.49	13,059,900,369.63

(8,694,108,152.19)	(9,113,977,280.09)	(10,795,563,930.53)
(2,028,735,211.30)	3,733,314,585.55	1,335,702,851.18
236,516,722,178.60	240,113,860,568.35	229,884,630,059.62
214,959,622,440.89	220,632,579,481.09	207,736,082,176.31
(1,193,870,445.10)	(1,216,145,715.73)	(1,213,335,291.78)
200,000,000.00	200,000,000.00	200,000,000.00
12,228,126,819.32	15,516,764,108.45	14,102,022,095.74
119,068,301.52	116,028,171.00	71,098,483.71
12,109,058,517.80	15,400,735,937.45	14,030,923,612.03

7/18/08	7/21/08	7/22/08	7/23/08
5.60	7.44	12.71	4.80
(6.87)	2.94	(1.29)	(9.11)
20.48	12.32	44.76	16.16
5,604,396,236.49	7,443,472,380.75	12,711,240,553.56	4,796,222,162.94
(6,870,260,386.01)	2,936,868,647.69	(1,294,024,051.58)	(9,108,617,162.76)
20,484,062,337.10	12,317,743,946.47	44,761,392,073.74	16,162,133,276.14

LBEX-LL 385870

7/24/2008	7/25/2008	7/28/2008	7/29/2008
(9,944,362,198.37)			
(114,761,812,713.70)			
173,431,303,601.72			
22,579,954,517.07			
15,805,730,429.98			
200,000,000.00			
10,539,443,742.60			
576,870,861.74			
9,962,572,880.86			
	(10,325,331,124.35)	(9,866,096,393.61)	(5,536,800,523.27)
	(111,427,371,002.94)	(103,821,163,596.27)	(111,591,291,744.56)
	170,098,195,196.29	160,749,149,632.14	169,037,368,943.57
	22,507,015,055.20	21,421,325,653.34	27,574,052,588.88
	15,716,379,422.84	15,241,868,788.02	15,346,109,258.73
	200,000,000.00	200,000,000.00	200,000,000.00
	10,322,098,590.96	10,598,695,200.90	9,189,114,828.13
	378,831,990.25	371,560,392.15	5,988,680,271.64
	9,943,266,600.71	10,227,134,808.75	3,200,434,556.49
(9,944,362,198.37)	(10,325,331,124.35)	(9,866,398,073.87)	(5,536,800,523.27)
(94,233,609,300.44)	(92,971,369,714.22)	(105,943,585,499.23)	(104,570,121,174.10)
163,847,579,149.47	158,958,444,728.68	162,869,873,502.94	170,436,943,173.83
36,301,874,523.17	34,735,795,055.20	25,394,525,653.53	32,440,532,003.01
16,551,698,482.41	13,984,827,005.65	15,241,868,788.02	15,346,109,258.73
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
7,016,034,645.08	7,141,121,829.26	6,623,495,488.29	12,743,380,214.72
626,557,956.72	439,044,836.81	574,075,980.22	6,144,310,276.56
6,389,476,688.36	6,702,076,992.45	6,049,419,508.07	6,599,069,938.16
(9,944,362,198.37)	(10,325,331,124.35)	(9,866,398,073.87)	(5,536,800,523.27)
(91,887,407,374.55)	(7,383,022,041.36)	(100,082,314,359.58)	(22,768,112,541.10)
162,798,333,862.38	162,645,942,516.06	161,875,744,065.94	169,763,553,636.65
39,504,275,703.17	164,092,561,823.68	32,314,825,656.59	141,786,307,162.64
14,858,002,814.38	(3,174,102,574.05)	15,076,579,498.45	(1,127,841,033.47)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
6,804,285,771.91	(15,780,869,899.28)	4,735,626,477.45	1,000,174,443.11
1,314,770,287.18	414,162,118.80	2,908,048,181.93	6,040,327,398.22
5,489,515,484.73	(16,195,032,018.08)	1,827,578,295.52	(5,040,152,955.11)
(9,944,362,198.37)	(10,325,331,124.35)	(9,866,398,073.87)	(5,536,800,523.27)
(18,857,423,751.37)	(20,130,871,430.70)	(30,959,971,466.40)	(25,125,452,930.73)
168,037,136,231.26	175,613,127,672.95	168,520,124,014.03	172,334,467,960.07
134,148,479,532.20	139,975,578,920.37	128,557,423,901.39	131,217,122,714.95

LBEX-LL 385871

(1,239,989,656.56)	(2,104,376,016.17)	(3,542,695,981.83)	(1,127,517,418.39)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
6,526,860,405.88	7,485,722,213.70	2,879,026,554.20	11,782,609,209.51
1,285,159,082.83	551,398,167.07	724,795,937.44	6,063,478,707.73
5,241,701,323.05	6,934,324,046.63	2,154,230,616.76	5,719,130,501.78

(9,944,362,198.37)	(10,405,331,124.35)	(9,866,398,073.87)
(11,236,374,640.37)	(3,262,033,665.41)	(17,537,513,845.33)
167,939,977,561.38	168,519,737,130.13	164,784,543,535.02
141,896,666,871.60	150,156,381,347.97	135,652,841,933.67
(1,103,138,991.76)	(2,057,009,079.26)	(762,928,653.93)
200,000,000.00	200,000,000.00	200,000,000.00
6,165,712,842.80	6,953,000,071.66	2,690,718,336.08
784,142,797.88	253,418,676.96	739,464,820.75
5,381,570,044.92	6,699,581,394.70	1,951,253,515.33

(9,944,362,198.37)	(10,405,331,124.35)	(9,866,398,073.87)	(10,536,800,523.27)
(843,251,867.12)	5,861,007,697.31	(12,957,480,560.99)	(4,203,171,233.80)
167,176,516,809.12	168,904,130,891.35	164,945,188,508.71	168,305,850,231.09
151,875,067,546.24	159,543,379,119.07	140,539,254,377.57	149,117,920,745.14
(1,117,864,355.57)	(2,057,009,079.26)	(337,759,789.70)	(1,148,308,826.86)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
5,831,699,552.96	7,073,437,424.50	2,119,815,285.98	5,796,266,555.74
446,970,931.65	130,916,783.26	256,571,438.32	186,381,709.38
5,384,728,621.31	6,942,520,641.24	1,863,243,847.66	5,609,884,846.36

(9,944,362,198.37)	(9,866,398,073.87)	(10,536,800,523.27)
1,482,050,342.54	(1,685,005,607.51)	(1,483,004,302.34)
166,088,129,261.01	164,925,902,125.99	168,043,718,321.08
151,694,191,204.84	150,482,016,417.79	152,048,696,817.69
(1,144,245,827.73)	(336,691,905.40)	(1,147,257,428.39)
200,000,000.00	200,000,000.00	200,000,000.00
7,275,872,028.07	3,429,173,932.22	5,322,474,106.17
317,756,067.17	124,605,374.21	164,269,690.63
6,958,115,960.90	3,304,568,558.01	5,158,204,415.54

(9,944,362,198.37)	(10,405,331,124.35)	(10,536,800,523.27)
8,693,931,089.79	16,489,310,892.59	10,391,027,548.29
179,741,478,599.91	178,520,020,389.00	175,066,160,676.28
193,441,168,762.00	177,227,318,543.73	171,128,959,330.34
(1,411,361,222.26)	(2,001,129,763.50)	(1,147,257,428.39)
200,000,000.00	200,000,000.00	200,000,000.00
(13,338,760,048.41)	9,577,811,377.01	5,138,685,799.35
3,241,904,733.77	165,966,550.95	1,247,270,618.06
(16,580,664,782.18)	9,411,844,826.06	3,891,415,181.29

LBEX-LL 385872

(9,944,362,198.37)	(10,405,331,124.35)	(9,866,398,073.87)	(10,536,800,523.27)
(2,212,497,507.30)	5,551,807,210.45	11,639,089,856.11	10,391,027,548.29
226,324,254,055.20	203,962,895,097.12	199,580,878,793.18	175,066,160,676.28
209,764,201,725.73	220,127,688,236.55	201,318,711,622.53	171,128,959,330.34
(1,411,361,222.26)	(2,001,129,765.35)	(395,492,516.27)	(1,147,257,428.39)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
6,014,553,846.06	(18,817,187,287.98)	630,351,469.16	5,138,685,799.35
55,783,038.61	165,966,550.95	105,137,657.73	1,247,270,618.06
5,958,770,807.45	(18,983,153,838.93)	525,213,811.43	3,891,415,181.29

(9,945,443,503.50)	(10,405,331,124.35)		(10,536,800,523.27)
279,979,815.83	5,371,981,122.91		2,174,798,119.61
226,274,685,450.52	233,895,957,374.41		226,418,528,482.26
198,204,852,721.19	222,778,402,242.30		200,806,738,080.49
2,621,687,220.82	(2,001,129,765.35)		(1,147,257,428.77)
200,000,000.00	200,000,000.00		200,000,000.00
15,982,681,820.84	8,285,334,896.02		18,597,045,426.88
54,488,168.97	172,091,901.75		125,520,228.23
15,928,193,651.87	8,113,242,994.27		18,471,525,198.65

(9,945,443,503.50)	(10,405,331,124.35)	(9,866,398,073.87)	(10,536,800,523.27)
553,370,815.83	6,742,041,873.05	(1,487,181,493.29)	95,790,022.25
226,274,685,450.52	233,895,377,018.04	223,573,206,228.21	226,707,947,965.06
203,762,552,013.08	215,288,282,442.58	197,389,161,778.67	200,872,414,112.14
(3,323,835,435.82)	(2,001,129,765.35)	(1,213,627,570.24)	(1,213,906,699.43)
200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00
16,643,896,185.59	17,144,935,089.51	16,244,092,452.62	16,808,430,051.33
54,488,168.97	171,689,037.40	105,140,407.72	125,503,291.85
16,589,408,016.62	16,973,246,052.11	16,138,952,044.90	16,682,926,759.48

7/24/08	7/25/08	7/28/08	7/29/08
6.06	3.65	4.89	6.42
(16.58)	(18.98)	0.53	(5.04)
16.59	16.97	16.14	18.47
6,063,944,427.08	3,654,191,769.12	4,893,510,556.27	6,418,385,362.39
(16,580,664,782.18)	(18,983,153,838.93)	525,213,811.43	(5,040,152,955.11)
16,589,408,016.62	16,973,246,052.11	16,138,952,044.90	18,471,525,198.65

LBEX-LL 385873

7/30/2008

7/31/2008

8/1/2008

8/4/2008

(11,167,286,131.11)	(9,493,017,598.48)
(114,691,739,284.85)	(118,455,831,215.19)
177,440,827,093.54	166,028,128,226.30
20,897,294,874.81	7,740,574,507.06
15,549,574,201.33	15,583,176,533.20
0.00	0.00
15,134,932,601.44	14,755,528,372.37
723,089,759.42	501,625,149.88
14,411,842,842.02	14,253,903,222.49

(10,650,933,440.64)	(10,772,936,829.18)	(11,167,286,131.11)	(9,493,017,598.48)
(104,341,904,299.60)	(111,006,905,039.66)	(106,976,415,250.12)	(118,455,831,215.19)
165,254,161,010.20	162,988,327,461.29	169,905,375,760.02	166,028,128,226.30
23,455,552,384.18	14,045,580,730.68	23,753,294,874.81	7,740,574,507.06
15,322,593,903.60	15,632,255,626.80	15,610,153,021.70	15,583,176,533.20
200,000,000.00	200,000,000.00	0.00	0.00
11,683,176,982.18	11,730,649,234.97	12,398,226,482.28	14,755,528,372.37
1,213,588,889.94	664,980,884.68	606,560,609.15	501,625,149.88
10,469,588,092.24	11,065,668,350.29	11,791,665,873.13	14,253,903,222.49

(10,653,933,587.08)	(10,772,936,829.18)	(11,167,286,131.11)	(9,493,017,598.48)
(101,806,941,278.87)	(113,375,824,906.59)	(100,025,132,101.76)	(104,232,079,228.46)
168,463,789,048.55	164,860,298,526.17	164,240,822,782.53	170,138,593,620.86
30,732,172,386.09	16,718,777,329.26	25,079,294,874.81	29,291,320,121.43
15,472,171,438.51	15,632,255,626.80	15,680,142,495.15	15,583,176,533.20
200,000,000.00	200,000,000.00	0.00	0.00
9,998,570,358.00	8,560,503,834.34	12,288,967,179.70	11,539,000,139.29
2,088,662,250.16	490,096,615.86	386,313,582.47	370,449,251.36
7,909,908,107.84	8,070,407,218.48	11,902,653,597.23	11,168,550,887.93

(10,653,933,587.08)	(11,167,286,131.11)	(9,493,017,598.48)
(109,178,945,408.33)	(22,360,859,930.75)	(23,555,298,802.63)
176,433,554,480.13	168,226,251,043.67	168,676,955,803.06
30,834,172,386.09	124,094,456,825.35	139,817,156,545.98
15,471,469,065.95	(940,157,488.61)	(1,160,553,667.75)
200,000,000.00	0.00	0.00
10,495,034,032.68	11,543,805,645.07	(3,027,963,476.28)
1,174,002,111.66	560,800,097.03	445,579,424.73
9,321,031,921.02	10,983,005,548.04	(3,473,542,901.01)

(10,653,933,587.08)	(11,167,286,131.11)	(9,493,017,598.48)
(22,057,182,226.66)	(18,923,162,738.09)	(26,585,354,099.48)
175,803,919,704.81	164,795,085,784.43	170,171,392,028.29
146,605,019,058.57	125,929,077,492.62	125,716,656,681.17

LBEX-LL 385874

(1,084,663,519.80)	(921,585,856.88)	(1,160,553,667.69)
200,000,000.00	0.00	0.00
(2,227,551,647.70)	9,697,145,279.49	9,536,917,316.85
1,281,532,224.46	525,427,679.68	440,654,811.29
(3,509,083,872.16)	9,171,717,599.81	9,096,262,505.56

(10,653,933,587.08)	(11,167,286,131.11)
(22,057,182,226.66)	(14,698,052,820.11)
175,803,919,704.81	159,594,362,524.63
146,605,019,058.57	125,489,874,618.55
(1,084,663,519.80)	(992,877,643.54)
200,000,000.00	0.00
(2,227,551,647.70)	9,232,026,598.40
1,281,532,224.46	507,317,376.70
(3,509,083,872.16)	8,724,709,221.70

(10,653,933,587.08)	(10,772,936,829.18)	(11,167,286,131.11)
(3,569,063,723.39)	(15,941,969,320.72)	5,345,583,321.85
169,828,519,697.93	167,797,029,412.53	157,172,934,257.05
147,490,999,188.41	132,584,474,786.34	147,302,360,843.84
(1,081,593,272.52)	(1,253,127,133.62)	(1,024,431,852.78)
200,000,000.00	0.00	0.00
9,396,116,471.57	9,750,775,609.91	5,073,302,456.73
172,632,857.72	291,453,989.28	195,714,843.72
9,223,483,613.85	9,459,321,620.63	4,877,587,613.01

(10,653,933,587.08)	(10,772,936,829.18)	(11,167,286,131.11)	(9,493,017,598.48)
2,213,460,133.20	(463,404,649.66)	5,345,583,321.85	(5,661,499,583.51)
170,027,706,485.80	167,529,144,300.27	157,172,934,257.05	164,835,312,122.10
153,376,438,866.64	148,233,153,831.19	147,302,360,843.84	143,103,658,087.34
(1,081,593,272.52)	(1,253,127,133.62)	(1,024,431,852.78)	(1,171,965,107.89)
200,000,000.00	200,000,000.00	0.00	0.00
9,492,387,437.80	9,512,776,123.86	5,073,302,456.73	7,749,101,960.66
100,741,063.67	142,817,365.92	195,714,843.72	105,944,560.36
9,391,646,374.13	9,369,958,757.94	4,877,587,613.01	7,643,157,400.30

(10,653,933,587.08)	(11,167,286,131.11)	(9,493,017,598.48)
8,970,569,215.74	5,345,583,321.85	10,724,345,987.45
175,650,523,535.66	157,172,934,257.05	174,141,103,733.75
163,910,800,647.59	147,302,360,843.84	182,877,265,527.65
(1,081,593,272.52)	(1,024,431,852.78)	(1,171,965,107.89)
200,000,000.00	0.00	0.00
11,337,951,789.25	5,073,302,456.73	(6,332,868,297.04)
1,144,677,743.45	195,714,843.72	54,280,845.24
10,193,274,045.80	4,877,587,613.01	(6,387,149,142.28)

LBEX-LL 385875

(10,653,933,587.08)	(11,167,286,131.11)	(9,493,017,598.48)
1,462,711,760.38	6,996,163,792.83	(8,575,618,800.60)
230,897,605,036.17	191,318,235,705.61	226,032,291,625.00
203,943,015,463.87	203,240,436,656.71	187,962,490,057.12
(1,081,593,272.52)	(1,153,314,469.08)	(1,150,234,383.03)
200,000,000.00	0.00	0.00
19,044,961,018.12	(14,940,008,820.30)	21,151,399,551.83
1,147,152,365.03	106,218,220.85	1,092,556,175.38
17,897,808,653.09	(15,046,227,041.15)	20,058,843,376.45

(10,772,936,829.18)	(9,493,017,598.48)
(3,408,346,093.74)	(842,781,936.19)
219,502,291,998.86	226,061,517,094.62
191,239,313,145.66	197,821,290,177.29
(1,147,256,168.95)	(1,150,234,382.79)
200,000,000.00	0.00
15,428,952,099.23	19,054,661,765.45
108,620,331.78	54,573,182.70
15,320,331,767.45	19,000,088,582.75

(10,653,933,587.08)	(11,167,286,131.11)	(9,493,017,598.48)
434,947,722.21	2,799,527,550.27	(1,045,766,936.19)
227,360,628,687.14	229,776,009,280.52	226,102,497,258.57
202,590,795,700.17	202,356,129,183.13	197,622,778,039.33
(1,211,581,318.35)	(1,153,314,469.08)	(1,150,234,382.79)
200,000,000.00	0.00	0.00
15,962,428,440.45	20,205,435,985.63	19,091,169,067.36
104,907,551.36	102,908,106.81	54,573,182.70
15,857,520,889.09	20,102,527,878.82	19,036,595,884.66

7/30/08	7/31/08	8/1/08	8/4/08
8.32	10.66	7.88	10.47
(3.51)	8.07	(15.05)	(6.39)
17.90	15.32	20.10	20.06
8,324,609,395.27	10,657,137,542.96	7,879,514,396.24	10,465,061,303.93
(3,509,083,872.16)	8,070,407,218.48	(15,046,227,041.15)	(6,387,149,142.28)
17,897,808,653.09	15,320,331,767.45	20,102,527,878.82	20,058,843,376.45

LBEX-LL 385876

8/5/2008	8/6/2008	8/7/2008	8/8/2008
	(11,356,104,251.78)	(8,873,883,305.00)	
	(111,277,923,820.24)	(114,710,362,924.10)	
	162,400,889,311.45	200,517,205,749.60	
	12,307,091,480.00	11,890,541,968.12	
	15,396,587,931.63	31,577,470,540.34	
	0.00	0.00	
	12,063,181,827.80	33,464,947,012.04	
	373,687,384.44	507,572,730.92	
	11,689,494,443.36	32,957,374,281.12	

(11,113,642,523.29)
(106,769,296,275.21)
165,701,137,914.21
22,599,786,161.15
15,536,100,312.88
0.00
9,682,312,641.68
1,147,513,629.30
8,534,799,012.38

(11,113,642,523.29)	(11,458,104,251.78)	(8,874,883,305.00)	(10,969,713,214.01)
(105,950,809,489.47)	(107,859,729,258.47)	(101,164,471,226.32)	(98,506,597,988.30)
167,201,796,131.52	170,868,899,082.71	167,796,620,971.86	162,598,951,895.28
25,494,732,712.21	27,029,505,424.56	30,344,934,823.02	29,053,436,269.43
15,536,100,312.88	15,657,990,093.21	15,155,675,458.86	14,560,457,612.76
0.00	0.00	0.00	0.00
9,106,511,093.67	8,863,570,054.69	12,256,656,158.66	9,508,746,810.78
1,399,067,368.01	390,036,932.81	331,451,016.26	266,792,216.71
7,707,443,725.66	8,473,533,121.88	11,925,205,142.40	9,241,954,594.07

(11,113,642,523.29)	(11,458,104,251.78)	(8,874,883,305.00)	(10,969,713,214.01)
(30,784,764,837.93)	(28,970,967,282.62)	(100,951,890,530.35)	(24,365,794,406.85)
167,062,120,559.96	168,978,975,778.75	169,467,271,538.04	164,992,312,707.98
118,753,252,916.86	122,908,845,263.03	32,500,022,466.07	122,617,263,089.85
(1,151,619,056.35)	(1,493,932,102.69)	15,155,675,458.86	(1,148,038,457.43)
0.00	0.00		576,863,044.00
7,562,079,338.23	7,134,991,084.01	11,984,799,777.76	8,764,443,498.70
1,735,027,820.24	575,200,470.24	312,046,862.69	834,321,422.98
5,827,051,517.99	6,559,790,613.77	11,672,752,915.07	7,930,122,075.72

(11,113,642,523.29)	(11,458,104,251.78)	(8,874,883,305.00)	(10,969,713,214.01)
(28,614,831,564.44)	(27,143,295,648.84)	(26,235,993,796.88)	(22,641,976,893.77)
165,605,497,801.35	167,953,985,766.55	167,140,493,862.90	162,932,072,296.00
120,285,718,630.80	123,942,450,815.90	123,579,301,340.67	122,518,863,711.28

LBEX-LL 385877

(1,151,619,056.35)	(1,667,130,956.82)	(1,935,747,542.73)	(1,281,088,219.47)
0.00	0.00		576,863,044.00
6,742,924,139.17	7,077,266,006.85	10,386,062,963.08	8,659,469,740.41
1,574,662,486.35	409,780,543.03	328,910,576.38	493,656,434.77
5,168,261,652.82	6,667,485,463.82	10,057,152,386.70	8,165,813,305.64

(11,113,642,523.29)		(8,874,883,305.00)	(10,969,713,214.01)
(16,838,867,521.80)		(19,457,224,619.71)	(15,842,758,776.13)
162,710,633,089.20		165,931,694,262.33	161,798,925,468.23
129,619,411,153.65		130,215,112,349.60	129,202,614,746.38
(1,154,960,509.44)		(1,941,994,750.59)	(1,276,923,824.74)
0.00			576,863,044.00
6,293,672,399.90		9,326,468,738.61	7,637,625,600.45
1,166,108,303.96		250,667,611.16	422,101,301.58
5,127,564,095.94		9,075,801,127.45	7,215,524,298.87

(11,113,642,523.29)	(11,458,104,251.78)
(7,719,181,755.83)	(8,800,269,694.92)
160,313,902,766.98	161,325,663,817.67
137,192,444,187.53	134,799,032,103.69
(1,206,002,560.39)	(1,453,422,920.14)
0.00	0.00
5,494,636,860.72	7,721,680,687.42
455,798,834.60	312,717,784.48
5,038,838,026.12	7,408,962,902.94

(11,113,642,523.29)	(11,458,104,251.78)	(10,969,713,214.01)
(7,719,181,755.83)	(3,183,985,044.60)	(6,540,242,563.27)
160,313,902,766.98	160,887,100,025.73	156,997,533,620.90
137,192,444,187.53	139,470,188,513.88	133,804,489,733.13
(1,206,002,560.39)	(1,453,422,920.14)	(1,589,929,643.52)
0.00	0.00	576,863,044.00
5,494,636,860.72	8,228,245,135.61	7,849,880,798.01
455,798,834.60	312,717,784.48	95,790,075.49
5,038,838,026.12	7,915,527,351.13	7,754,090,722.52

(11,113,642,523.29)	(11,458,104,251.78)	(10,969,713,214.01)
7,351,865,598.82	8,060,753,475.93	10,086,224,220.56
163,727,068,944.16	167,387,461,661.12	166,874,825,979.28
160,195,603,547.62	160,442,068,358.56	172,900,620,890.65
(1,206,002,560.39)	(1,446,124,229.33)	(1,589,929,643.52)
0.00	0.00	576,863,044.00
975,691,032.46	4,994,166,756.04	(4,742,491,217.30)
99,758,440.42	66,158,715.71	61,507,349.20
875,932,592.04	4,928,008,040.33	(4,803,998,566.50)

LBEX-LL 385878

(11,113,642,523.29)	(3,592,850,170.01)
(9,920,401,777.13)	11,306,298,195.45
191,013,741,760.10	188,704,205,049.22
187,854,942,037.34	173,801,072,253.18
(1,133,602,630.74)	(1,589,929,642.92)
0.00	
(16,741,641,946.92)	24,206,510,464.40
99,706,057.87	61,532,549.03
(16,841,348,004.79)	24,144,977,915.37

(11,113,642,523.29)	(11,458,104,251.78)	(3,592,850,170.01)
(1,083,727,463.15)	(11,892,314.32)	3,132,923,405.63
220,522,989,378.38	221,781,800,605.93	216,278,002,701.84
195,941,480,021.04	194,465,712,877.41	189,468,629,404.71
(1,146,045,843.47)	(1,211,965,701.99)	(1,348,174,531.99)
0.00	0.00	
13,530,185,214.37	17,058,056,864.41	27,697,621,064.74
99,708,015.21	60,050,171.61	60,903,539.23
13,430,477,199.16	16,998,006,692.80	27,636,717,525.51

(11,113,642,523.29)	(11,458,104,251.78)
(1,233,727,463.15)	(11,892,314.32)
220,523,038,330.88	222,183,800,605.93
195,282,080,030.58	194,465,712,877.41
(1,146,045,843.47)	(1,211,965,701.99)
0.00	0.00
14,039,634,157.33	17,460,056,864.41
99,708,015.21	60,050,171.61
13,939,926,142.12	17,400,006,692.80

8/5/08	8/6/08	8/7/08	8/8/08
4.90	9.78	15.14	10.91
(16.84)	4.93	9.08	(4.80)
13.94	17.40	32.96	27.64
4,895,253,089.60	9,782,312,813.65	15,137,657,170.55	10,910,650,233.90
(16,841,348,004.79)	4,928,008,040.33	9,075,801,127.45	(4,803,998,566.50)
13,939,926,142.12	17,400,006,692.80	32,957,374,281.12	27,636,717,525.51

LBEX-LL 385879

8/11/2008

8/12/2008

8/13/2008

8/14/2008

(11,621,273,311.53)
(127,906,638,209.00)
180,429,503,461.50
13,119,498,228.57
12,778,115,347.30
15,003,978,365.10
405,870,437.67
14,598,107,927.43

(10,808,769,680.32)	(9,967,731,013.87)	(10,587,404,988.42)	(11,621,273,311.53)
(100,805,957,452.80)	(103,649,078,423.01)	(128,913,621,001.17)	(137,912,906,441.50)
159,226,659,543.17	162,585,587,339.31	179,511,324,549.22	191,654,435,182.03
22,933,102,155.12	21,301,789,421.97	16,382,910,764.64	16,964,898,228.57
14,265,253,341.71	14,556,770,235.94	14,618,948,968.22	12,778,115,347.30
10,413,576,913.22	13,110,218,244.52	9,008,438,826.77	12,377,241,853.13
325,865,465.25	397,488,880.97	1,585,027,939.82	417,981,176.63
10,087,711,447.97	12,712,729,363.55	7,423,410,886.95	11,959,260,676.50

(10,808,769,680.32)	0.00	(10,607,404,988.42)	(11,621,273,311.53)
(100,805,957,452.80)	(95,537,136,402.67)	(97,071,789,640.15)	(110,155,294,776.03)
159,226,659,543.17	160,915,452,445.36	154,991,320,656.23	176,310,496,330.37
22,933,102,155.12	30,613,369,421.97	26,421,750,764.64	29,863,818,228.57
14,265,253,341.71	14,556,770,235.94	14,659,339,454.19	12,778,115,347.30
10,413,576,913.22	20,208,176,384.78	6,231,035,808.83	11,891,994,666.94
325,865,465.25	408,111,329.82	906,672,282.56	414,492,232.51
10,087,711,447.97	19,800,065,054.96	5,324,363,526.27	11,477,502,434.43

(10,808,769,680.32)	(10,037,731,013.87)	(10,607,404,988.42)	(11,621,273,311.53)
(23,705,274,692.68)	(27,040,426,890.68)	(16,066,469,753.12)	(32,394,744,650.63)
162,515,090,376.85	164,168,038,100.32	154,736,505,297.20	173,356,538,404.70
121,692,714,539.14	119,373,969,054.41	147,991,289,798.87	143,928,386,633.42
(1,220,626,390.35)	(1,030,170,517.13)	(2,232,975,838.41)	(2,377,949,551.26)
7,528,957,855.06	8,746,081,658.49	(17,695,683,404.80)	(12,209,916,639.62)
275,513,941.23	59,322,835.99	1,131,521,006.02	474,023,131.87
7,253,443,913.83	8,686,758,822.50	(18,827,204,410.82)	(12,683,939,771.49)

(10,037,731,013.87)	(10,607,404,988.42)
(25,392,738,599.32)	(19,746,461,410.89)
163,871,055,704.98	162,247,504,514.85
120,536,921,538.97	131,072,006,280.98

LBEX-LL 385880

(1,132,225,757.35)	(3,001,958,999.83)
9,035,890,310.17	3,823,590,834.39
455,347,743.19	735,864,830.95
8,580,542,566.98	3,087,726,003.44

(10,808,769,680.32)	(10,037,731,013.87)	-10607404988	(11,621,273,311.53)
(13,027,719,814.11)	(9,729,945,346.75)	-13936785398	(27,808,452,325.75)
159,959,132,412.57	159,266,628,305.46	1.61377E+11	171,622,035,110.41
129,015,991,608.80	131,920,952,103.92	1.36515E+11	125,526,179,806.21
(1,222,627,701.13)	(1,132,225,757.35)	-3078219416	(2,407,208,033.97)
8,329,279,010.47	8,710,225,598.27	3396399943	9,073,337,700.89
265,321,281.07	357,597,388.48	390264730.3	619,277,876.80
8,063,957,729.40	8,352,628,209.79	3006135213	8,454,059,824.09

(11,621,273,311.53)
(7,213,579,728.43)
165,167,656,134.61
140,146,945,240.07
(2,439,062,901.00)
8,624,920,755.58
222,206,432.52
8,402,714,323.06

(10,037,731,013.87)	(10,607,404,988.42)
110,311,869.38	(4,512,716,814.86)
157,048,507,170.35	163,426,562,173.38
140,320,431,786.60	148,688,002,765.29
(1,121,992,024.74)	(3,077,003,163.20)
7,922,648,264.00	2,695,440,768.01
221,845,018.98	111,683,637.04
7,700,803,245.02	2,583,757,130.97

(10,808,769,680.32)	(10,037,731,013.87)
11,745,110,984.18	13,344,102,114.32
156,169,165,760.65	165,844,591,670.18
150,324,732,631.04	160,898,111,624.35
(1,215,306,987.46)	(1,121,992,024.74)
7,996,081,420.93	9,374,843,171.02
55,173,062.14	221,103,715.56
7,940,908,358.79	9,153,739,455.46

LBEX-LL 385881

(10,808,769,680.32)	(10,037,731,013.87)	-1607404988	(11,621,273,311.53)
19,875,540,434.99	2,299,738,642.96	439146929.8	25,081,466,583.17
187,022,980,186.28	220,565,245,803.50	1.99954E+11	194,741,385,798.33
180,772,120,375.22	196,530,559,420.17	1.96754E+11	194,506,517,553.09
(1,215,306,987.46)	(1,221,952,450.57)	-3027939232	(2,437,871,682.68)
16,532,937,553.19	17,518,646,462.99	5060379773	16,132,933,199.56
55,950,408.99	1,256,710,151.65	108861212.7	1,092,714,799.95
16,476,987,144.20	16,261,936,311.34	4951518560	15,040,218,399.61

(10,808,769,680.32)	(10,037,731,013.87)	-1607404988	(11,621,273,311.53)
45,251,505.65	1,646,051,858.61	-723609033.1	(1,632,046,090.17)
216,810,137,477.42	220,633,559,480.56	2.23246E+11	220,646,550,550.66
189,033,657,441.02	195,537,861,930.24	1.9732E+11	191,955,594,718.15
(1,342,503,308.27)	(1,221,166,392.66)	-2011472703	(1,220,161,013.22)
18,355,465,170.00	17,925,184,787.72	25606685523	16,657,797,444.03
55,909,675.66	59,029,708.63	108909837.6	57,223,028.09
18,299,555,494.34	17,866,155,079.09	25497775685	16,600,574,415.94

(10,808,769,680.32)	(10,037,731,013.87)	(1,607,404,988.42)
(120,724,553.15)	1,496,051,858.61	(1,034,469,784.01)
214,826,815,861.85	221,263,559,480.56	223,947,332,791.34
188,729,776,762.52	195,388,461,930.24	196,538,926,235.26
(1,214,391,308.27)	(1,221,166,392.66)	(1,230,876,902.76)
16,381,936,174.13	18,554,584,787.72	25,997,408,686.41
55,901,583.99	59,029,708.63	108,909,837.62
16,326,034,590.14	18,495,555,079.09	25,888,498,848.79

8/11/08	8/12/08	8/13/08	8/14/08
11.82	12.76	6.55	9.23
7.25	7.70	(18.83)	(12.68)
18.30	19.80	25.89	16.60
11,817,038,765.83	12,761,091,318.78	6,548,442,382.58	9,231,062,278.70
7,253,443,913.83	7,700,803,245.02	(18,827,204,410.82)	(12,683,939,771.49)
18,299,555,494.34	19,800,065,054.96	25,888,498,848.79	16,600,574,415.94

LBEX-LL 385882

8/15/2008

8/18/2008

8/19/2008

8/20/2008

(11,798,439,188.91)
(132,615,890,960.11)
186,709,760,009.81
17,232,817,094.99
12,293,135,710.30
12,769,477,055.50
202,047,580.67
12,567,429,474.83

(11,730,656,830.79)	(11,551,124,173.04)	(11,798,439,188.91)	(11,806,902,601.62)
(106,898,234,158.57)	(108,462,087,249.73)	(117,177,393,517.57)	(118,353,829,647.73)
159,054,307,382.44	169,066,157,796.81	171,989,418,454.55	176,047,298,085.13
20,693,646,158.03	25,671,099,015.61	20,802,817,094.99	22,806,928,440.96
13,159,012,857.79	12,339,958,502.47	12,293,135,710.30	12,207,170,563.25
			0.00
6,572,757,377.26	11,041,888,855.96	9,917,632,942.78	10,872,466,831.57
627,560,713.25	636,299,229.52	545,259,813.30	414,683,330.27
5,945,196,664.01	10,405,589,626.44	9,372,373,129.48	10,457,783,501.30

(11,730,656,830.79)	(11,551,124,173.04)	(11,806,902,601.62)
(108,770,007,541.55)	(106,758,912,261.78)	(104,865,872,408.21)
164,952,984,929.49	164,149,478,240.64	169,901,663,793.08
24,837,906,158.03	29,521,199,015.61	33,776,239,215.96
13,159,012,857.79	12,339,958,502.47	12,207,170,563.25
		0.00
6,455,401,541.33	3,978,284,287.74	7,245,479,004.04
670,644,090.34	1,031,557,374.83	399,112,367.75
5,784,757,450.99	2,946,726,912.91	6,846,366,636.29

(11,551,124,173.04)	(11,798,439,188.91)	(11,806,902,601.62)
(33,589,077,266.65)	(40,254,346,839.28)	(31,067,840,776.87)
169,383,077,977.37	177,880,599,496.17	171,372,452,319.40
123,860,333,270.49	120,156,178,683.52	124,721,362,709.04
(1,075,807,534.11)	(1,374,614,956.13)	(1,704,343,619.66)
		0.00
1,458,350,801.30	7,046,249,740.59	5,480,689,851.53
548,421,740.60	368,526,323.25	645,845,332.06
909,929,060.70	6,677,723,417.34	4,834,844,519.47

(11,798,439,188.91)	(11,806,902,601.62)
(41,558,641,233.61)	(36,252,489,196.77)
181,128,701,785.63	180,640,517,863.30
122,813,852,374.64	129,255,819,847.81

LBEX-LL 385883

(1,382,952,522.30)	(1,892,892,487.12)
	0.00
6,340,721,510.77	5,218,198,704.22
269,765,445.02	1,174,923,276.71
6,070,956,065.75	4,043,275,427.51

(11,730,656,830.79)	(11,551,489,212.15)	(11,798,439,188.91)	(11,806,902,601.62)
(19,846,336,267.35)	(31,818,209,309.79)	(24,334,037,346.14)	(36,899,325,353.46)
170,244,162,750.72	177,270,414,439.20	177,865,197,141.29	180,976,688,548.46
133,964,927,992.42	125,196,583,379.14	137,222,162,777.41	130,001,982,950.91
(1,759,043,736.75)	(1,056,097,086.91)	(1,470,367,336.13)	(1,909,119,908.46)
			0.00
6,461,285,396.91	9,760,229,625.03	5,980,925,164.96	4,177,597,550.93
771,989,530.41	199,532,097.47	146,612,983.47	337,587,623.74
5,689,295,866.50	9,560,697,527.56	5,834,312,181.49	3,840,009,927.19

(11,730,656,830.79)	(11,551,489,212.15)	(11,798,439,188.91)	(11,806,902,601.62)
(7,102,906,537.16)	(9,832,471,162.59)	(20,017,540,924.66)	(17,711,692,920.83)
164,407,671,945.39	174,456,308,071.78	176,200,090,783.47	176,497,981,488.75
141,701,423,992.42	144,685,219,173.45	140,012,214,808.77	145,281,111,041.75
(2,289,469,791.01)	(1,056,283,240.78)	(1,470,367,336.13)	(1,923,183,661.91)
			0.00
6,162,154,376.03	9,443,411,764.37	5,842,263,197.26	3,621,458,586.46
248,604,191.64	10,272,422.76	71,387,168.11	173,555,640.41
5,913,550,184.39	9,433,139,341.61	5,770,876,029.15	3,447,902,946.05

(11,730,656,830.79)	(11,798,439,188.91)	(11,806,902,601.62)
(4,749,634,234.08)	(17,835,356,593.38)	(11,532,961,658.90)
169,308,896,244.30	176,060,640,261.34	175,616,801,388.65
145,706,364,478.01	142,221,667,311.15	149,853,835,040.81
(2,285,244,899.39)	(1,465,743,644.25)	(1,943,871,727.35)
		0.00
9,407,485,600.81	5,670,920,812.15	4,366,973,814.67
41,955,067.59	54,853,587.50	53,956,906.49
9,365,530,533.22	5,616,067,224.65	4,313,016,908.18

(11,730,656,830.79)	(11,806,902,601.62)
(872,840,067.31)	6,289,902,738.21
170,118,006,976.53	186,420,957,496.16
149,863,713,070.53	183,572,979,490.38
(2,285,244,899.39)	(1,943,871,727.35)
	0.00
9,936,041,907.29	(725,150,130.28)
42,786,264.01	55,652,165.52
9,893,255,643.28	(780,802,295.80)

LBEX-LL 385884

(11,552,855,555.83)	(11,798,439,188.91)	(11,806,902,601.62)
(41,133,441.27)	(9,041,827,862.51)	(5,960,204,585.70)
215,566,355,985.86	218,324,519,969.08	216,211,958,490.53
203,045,966,602.68	191,500,759,257.15	185,434,273,869.68
(1,056,283,240.78)	(1,465,743,644.20)	(1,943,697,635.20)
		0.00
1,982,683,626.86	7,449,237,304.71	14,954,275,068.73
60,958,293.89	54,279,772.94	83,704,681.60
1,921,725,332.97	7,394,957,531.77	14,870,570,387.13

(11,552,855,555.83)	(11,798,439,188.91)	(11,806,902,601.62)
3,840,351,255.50	68,300,802.80	(1,554,110,852.43)
215,574,650,029.76	218,332,365,977.03	216,211,951,354.47
197,549,112,910.74	199,872,279,297.48	195,688,153,563.46
(1,207,864,616.89)	(1,352,736,388.22)	(1,221,002,799.97)
		0.00
11,520,897,435.58	8,082,684,681.66	8,383,787,136.93
58,260,879.90	1,109,966,500.81	85,321,205.89
11,462,636,555.68	6,972,718,180.85	8,298,465,931.04

(11,730,656,830.79)	(11,552,855,555.83)	(11,798,439,188.91)	(11,806,902,601.62)
1,126,296,047.48	2,837,097,953.42	(1,129,060,944.36)	(1,544,566,959.60)
207,190,178,228.36	217,754,650,029.76	218,711,163,434.81	216,279,698,079.52
179,856,265,368.66	197,546,232,910.74	199,080,525,908.54	195,730,993,563.46
(1,204,701,761.51)	(1,207,864,616.89)	(1,220,982,988.22)	(1,221,002,799.97)
			0.00
17,934,253,837.90	12,700,524,133.50	7,924,120,381.22	8,418,237,754.81
43,791,030.52	58,260,879.90	52,976,545.16	83,704,547.43
17,890,462,807.38	12,642,263,253.60	7,871,143,836.06	8,334,533,207.38

8/15/08	8/18/08	8/19/08	8/20/08
8.64	7.41	7.41	6.23
5.69	0.91	5.62	(0.78)
17.89	12.64	12.57	14.87
8,640,292,735.68	7,410,338,451.43	7,414,855,707.14	6,227,815,190.52
5,689,295,866.50	909,929,060.70	5,616,067,224.65	(780,802,295.80)
17,890,462,807.38	12,642,263,253.60	12,567,429,474.83	14,870,570,387.13

LBEX-LL 385885

8/21/2008	8/22/2008	8/25/2008	8/26/2008
(11,550,023,445.07)	(11,968,304,310.04)		
(121,124,231,709.89)	(113,391,275,478.31)		
178,604,801,803.60	160,830,014,659.20		
19,976,814,099.79	19,034,712,259.62		
11,564,362,499.90	11,615,281,626.39		
0.00	0.00		
14,389,370,048.95	4,820,440,984.84		
271,017,451.79	406,730,340.38		
14,118,352,597.16	4,413,710,644.46		
(11,550,023,445.07)	(11,968,304,310.04)	(11,647,080,077.81)	(11,553,288,877.09)
(123,032,723,279.10)	(110,512,001,460.82)	(117,365,864,440.00)	(110,728,933,720.40)
179,419,198,609.52	158,347,589,337.43	175,245,896,223.58	165,977,261,808.49
21,746,814,099.79	24,246,912,259.62	20,809,035,094.93	19,623,855,010.97
11,564,362,499.90	10,289,281,626.39	10,342,947,300.86	10,344,229,337.52
0.00	0.00	0.00	0.00
11,525,275,285.66	1,331,089,680.56	15,080,969,309.98	13,726,954,862.51
397,217,604.76	420,472,466.03	285,502,836.27	229,337,574.39
11,128,057,680.90	910,617,214.53	14,795,466,473.71	13,497,617,288.12
(11,550,023,445.07)	(11,968,304,310.04)	(11,647,080,077.81)	(11,553,288,877.09)
(108,658,519,915.66)	(107,403,952,336.68)	(111,655,845,621.04)	(113,082,737,451.75)
167,071,618,497.31	163,428,012,751.87	168,534,504,095.76	173,651,634,727.68
24,199,914,099.79	32,763,912,259.62	25,047,035,094.93	28,553,955,010.97
11,580,808,487.87	10,289,281,626.39	10,342,947,300.86	10,365,061,047.73
0.00	0.00	0.00	0.00
11,082,352,548.92	1,002,562,219.14	9,841,596,001.12	10,096,592,340.14
233,929,028.61	394,361,595.50	285,053,903.00	223,470,843.72
10,848,423,520.31	608,200,623.64	9,556,542,098.12	9,873,121,496.42
(11,560,731,484.36)	(11,968,304,310.04)	(11,024,372,350.81)	(11,553,288,877.09)
(102,336,086,888.07)	(39,403,812,476.88)	(34,505,226,606.30)	(45,475,791,933.41)
174,713,944,800.44	164,693,244,223.04	167,111,257,445.54	177,604,945,915.60
38,823,903,381.08	114,099,013,616.25	115,411,799,658.54	114,096,700,088.11
11,533,685,728.06	(2,112,258,885.79)	(2,727,571,408.35)	(2,269,265,011.60)
0.00	0.00	0.00	0.00
10,459,537,318.87	1,334,372,705.66	8,897,430,238.24	8,748,430,028.59
315,291,794.42	543,182,669.92	385,646,876.73	215,747,725.48
10,144,245,524.45	791,190,035.74	8,511,783,361.51	8,532,682,303.11
(11,560,731,484.36)		-11024372351	(11,553,288,877.09)
(30,470,863,136.89)		-31626523900	(41,983,370,743.56)
173,193,633,659.25		1.69768E+11	168,732,955,659.36
123,575,964,305.85		1.20713E+11	112,477,877,885.58

LBEX-LL 385886

(1,283,922,397.63)		-2727571408	(2,271,363,280.07)
0.00		0	0.00
8,869,997,129.78		9131984307	4,989,781,433.20
435,889,264.80		442850947.3	846,483,431.96
8,434,107,864.98		8689133359	4,143,298,001.24

(11,560,731,484.36)	(11,968,304,310.04)	(11,024,372,350.81)	(11,553,288,877.09)
(22,405,147,186.28)	(26,050,642,216.87)	(25,557,910,469.78)	(33,678,946,430.15)
170,570,037,399.11	161,081,958,291.57	168,983,267,186.41	168,123,913,890.12
128,961,964,834.94	124,976,815,108.65	126,626,348,186.00	120,550,959,602.80
(1,725,408,997.63)	(2,521,520,090.22)	(2,782,201,818.36)	(2,271,363,280.07)
0.00	0.00	0.00	0.00
9,367,602,891.16	607,716,746.23	8,556,837,998.18	4,612,082,260.15
292,163,687.64	295,997,019.36	114,689,112.80	709,916,167.69
9,075,439,203.52	311,719,726.87	8,442,148,885.38	3,902,166,092.46

(11,560,731,484.36)	(11,968,304,310.04)	(11,024,372,350.81)	(11,553,288,877.09)
(12,538,559,832.25)	(21,786,835,271.81)	(21,209,611,293.91)	(20,552,243,051.80)
160,694,915,760.42	158,202,118,166.36	167,225,014,987.97	168,109,361,520.51
134,226,265,369.00	126,851,887,466.05	129,629,691,378.72	134,033,131,806.02
(1,704,636,504.60)	(2,477,923,707.96)	(2,737,872,219.72)	(2,168,344,000.41)
0.00	0.00	0.00	0.00
4,073,995,579.41	73,014,826.42	8,099,212,184.25	4,139,041,786.01
74,075,337.46	47,992,711.13	43,574,813.67	685,754,667.32
3,999,920,241.95	25,022,115.29	8,055,637,370.58	3,453,287,118.69

(11,560,731,484.36)	(11,768,304,310.04)		(11,553,288,877.09)
(2,673,619,761.77)	(13,963,259,233.51)		(16,640,381,255.39)
161,429,717,801.32	157,682,601,608.78		166,744,223,851.88
143,335,662,320.80	134,283,069,512.47		136,667,024,207.94
(1,906,382,304.60)	(2,477,923,707.96)		(2,177,698,198.46)
0.00	0.00		0.00
5,766,086,538.99	145,892,260.72		4,061,227,709.92
56,788,170.42	46,235,135.96		610,240,930.99
5,709,298,368.57	99,657,124.76		3,450,986,778.93

(11,560,731,484.36)	(11,768,304,310.04)	(11,024,372,350.81)	(11,553,288,877.09)
(1,384,934,948.05)	(12,706,579,427.90)	2,273,449,629.58	(4,196,419,703.52)
166,789,765,701.55	168,109,054,821.87	175,225,161,155.35	172,331,616,888.19
146,372,894,642.20	150,429,761,185.40	158,186,397,445.52	161,334,796,577.60
(1,906,382,304.60)	(2,476,887,308.76)	(2,737,872,219.72)	(2,176,623,112.99)
0.00	0.00	0.00	0.00
9,377,586,931.54	(4,318,702,792.71)	11,025,713,208.32	(2,576,265,157.03)
56,514,698.04	41,297,257.41	74,243,834.56	616,876,964.49
9,321,072,233.50	(4,360,000,050.12)	10,951,469,373.76	(3,193,142,121.52)

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(11,560,731,484.36)	(11,768,304,310.04)	(11,024,372,350.81)	(11,553,288,877.09)
21,910,025.74	(2,693,475,717.34)	(2,826,760,499.83)	(5,106,672,027.52)
209,150,422,748.53	207,015,796,274.36	210,565,959,418.54	211,436,653,628.58
178,619,666,144.64	189,500,390,602.01	188,909,091,487.90	191,209,540,243.58
(1,906,382,306.42)	(2,476,887,308.76)	(2,737,872,219.72)	(2,258,535,358.72)
0.00	0.00	0.00	0.00
20,898,317,451.69	5,530,512,953.73	10,543,607,299.72	5,825,687,839.11
1,091,252,209.22	41,512,620.69	73,586,499.87	616,914,211.76
19,807,065,242.47	5,489,000,333.04	10,470,020,799.85	5,208,773,627.35

(11,560,731,484.36)	(11,768,304,310.04)	(11,024,372,350.81)
1,545,355,261.95	198,126,005.27	462,377,348.07
209,154,588,426.72	211,892,855,892.34	210,589,359,301.20
188,974,467,939.07	190,850,042,896.35	192,599,853,462.02
(1,235,807,671.43)	(1,232,729,469.68)	(1,229,605,655.21)
0.00	0.00	0.00
11,400,551,936.67	10,705,364,160.90	8,657,116,491.65
56,563,320.99	41,508,131.66	11,382,957.20
11,343,988,615.68	10,663,856,029.24	8,645,733,534.45

(11,768,304,310.04)	(11,024,372,350.81)	(11,553,288,877.09)
198,124,271.11	460,340,573.10	(439,254,075.87)
212,484,855,892.34	210,589,359,301.20	216,437,780,385.09
190,850,042,896.35	192,642,693,462.02	195,850,211,489.46
(1,232,729,469.68)	(1,229,605,655.21)	(1,236,189,358.72)
0.00	0.00	0.00
11,297,362,426.74	8,612,239,716.68	9,831,215,301.39
41,508,131.66	9,346,182.23	9,862,134.41
11,255,854,295.08	8,602,893,534.45	9,821,353,166.98

8/21/08	8/22/08	8/25/08	8/26/08
10.36	2.75	9.67	5.87
4.00	(4.36)	8.06	(3.19)
19.81	11.26	14.80	13.50
10,357,270,099.41	2,746,257,099.32	9,672,082,879.13	5,869,014,375.18
3,999,920,241.95	(4,360,000,050.12)	8,055,637,370.58	(3,193,142,121.52)
19,807,065,242.47	11,255,854,295.08	14,795,466,473.71	13,497,617,288.12

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8/27/2008	8/28/2008	8/29/2008	AVERAGE
			(11,539,295,941.66)
			(141,732,809,479.32)
			200,927,339,356.11
			18,984,298,824.34
			14,538,859,434.70
			120,000,000.00
			14,237,958,029.03
			522,460,981.11
			13,715,497,047.92
(11,916,588,254.15)	(11,890,232,552.89)	(12,057,394,520.77)	(9,083,988,479.35)
(108,225,295,073.41)	(104,283,251,616.96)	(119,368,560,678.73)	(131,252,586,042.54)
157,512,715,987.40	161,554,090,545.86	172,881,428,167.09	189,625,597,205.48
16,354,658,046.66	19,960,279,399.12	15,967,511,352.52	23,090,362,540.20
11,496,798,735.89	11,545,753,879.98	11,574,550,200.87	13,408,234,910.55
0.00	0.00	0.00	131,250,000.00
9,519,375,877.29	13,874,573,096.91	13,913,411,414.20	12,898,117,540.52
349,058,455.67	345,766,621.02	1,032,925,872.45	1,059,630,977.51
9,170,317,421.62	13,528,806,475.89	12,880,485,541.75	11,838,486,563.01
		(12,057,394,520.77)	(8,985,043,710.00)
		(113,796,409,452.40)	(109,196,447,509.89)
		166,763,089,974.31	182,757,469,196.01
		17,162,411,352.52	42,840,596,345.17
		11,574,550,200.87	12,334,130,345.14
		0.00	129,411,764.71
		12,172,324,447.75	9,511,251,285.81
		1,003,584,215.27	936,796,569.34
		11,168,740,232.48	8,574,454,716.47
(11,916,588,254.15)	(11,990,232,552.89)	(12,057,394,520.77)	(9,433,792,405.77)
(102,218,303,815.23)	(34,825,160,373.27)	(46,194,549,137.65)	(47,937,057,782.16)
161,155,723,357.11	176,532,594,664.74	168,107,906,261.13	183,123,826,645.28
29,555,381,346.66	138,316,809,360.12	100,677,568,292.62	119,542,346,186.37
11,550,265,902.93	(1,212,319,331.27)	(1,485,595,706.71)	1,285,243,387.98
0.00	0.00	0.00	138,692,819.52
5,915,184,038.14	(7,387,288,290.27)	10,663,990,016.80	5,039,808,459.10
351,059,865.36	399,617,207.66	1,224,598,229.00	1,098,550,075.25
5,564,124,172.78	(7,786,905,497.93)	9,439,391,787.80	3,941,258,383.85
(11,916,588,254.15)	(11,990,232,552.89)	(12,057,394,520.77)	(8,974,288,946.36)
(34,899,063,682.54)	(34,614,379,231.03)	(49,028,498,071.12)	(33,662,180,378.19)
163,939,483,564.08	170,124,408,120.13	175,075,723,298.20	188,298,720,186.52
113,366,710,211.22	115,320,818,404.22	118,063,627,330.09	141,219,958,130.41

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(1,074,974,908.78)	(1,212,319,331.27)	(1,485,595,706.71)	(1,357,462,776.27)
0.00	0.00	0.00	147,910,372.69
4,832,096,324.95	9,411,297,263.26	(2,588,200,917.07)	5,932,495,585.88
305,515,013.48	280,985,483.21	1,001,902,455.27	1,212,783,662.82
4,526,581,311.47	9,130,311,780.05	(3,590,103,372.34)	4,719,711,923.06
(11,916,588,254.15)	(11,990,232,552.89)	(12,057,394,520.77)	(9,407,408,209.63)
(22,708,459,870.63)	(29,695,736,381.81)	(44,718,161,532.26)	(27,833,781,427.69)
160,433,436,022.78	167,878,997,348.31	172,205,290,453.06	187,410,591,049.03
122,745,826,453.75	118,781,616,428.52	106,117,570,945.06	145,307,331,396.31
(1,078,150,394.64)	(1,212,319,331.27)	(1,530,791,762.51)	(1,356,018,401.82)
0.00	0.00	0.00	149,276,970.13
4,140,711,838.89	8,623,731,316.36	10,842,955,217.48	6,337,509,993.32
259,230,137.13	238,899,573.51	303,761,155.67	1,072,312,790.95
3,881,481,701.76	8,384,831,742.85	10,539,194,061.81	5,265,197,202.38
(11,916,588,254.15)	(11,990,232,552.89)		(9,086,914,568.01)
(11,316,185,427.60)	(18,920,186,726.37)		(17,507,376,467.45)
158,752,039,191.50	167,531,263,964.36		187,774,455,053.73
131,907,223,194.68	129,796,285,266.42		156,354,903,107.08
(1,080,197,335.08)	(1,212,319,331.27)		(1,291,325,277.43)
0.00	0.00		137,142,857.14
4,692,239,650.15	8,036,878,749.95		6,239,663,111.70
127,930,477.53	162,587,798.25		797,191,862.12
4,564,309,172.62	7,874,290,951.70		5,442,471,249.58
(11,916,588,254.15)	(11,990,232,552.89)	(12,057,394,520.77)	(9,444,568,162.69)
(7,148,307,402.78)	(13,289,979,306.09)	(17,557,725,266.05)	(11,133,310,649.63)
157,269,962,896.35	171,245,255,593.73	168,822,419,235.14	182,812,082,726.72
134,825,840,284.93	135,076,168,240.81	130,084,886,056.91	157,338,177,109.09
(1,080,197,335.08)	(1,211,224,953.17)	(1,541,852,754.58)	(1,307,312,289.45)
0.00	0.00	0.00	144,753,425.58
4,459,424,289.57	12,100,100,447.11	10,664,266,145.99	6,332,443,501.36
71,159,073.15	99,444,174.89	61,998,532.49	491,528,194.99
4,388,265,216.42	12,000,656,272.22	10,602,267,613.50	5,840,915,306.37
(11,916,588,254.15)	(11,990,232,552.89)	(12,057,394,520.77)	(9,024,250,193.95)
4,513,287,757.26	(6,415,208,659.21)	(7,484,021,701.63)	(2,856,555,402.80)
165,269,034,366.03	171,986,347,468.20	172,965,860,289.81	193,397,801,276.17
149,612,441,830.21	158,662,568,830.63	148,374,857,009.32	180,038,709,456.65
(1,080,197,335.08)	(1,211,224,953.17)	(1,536,643,924.69)	(1,401,396,083.25)
0.00	0.00	0.00	143,801,751.22
9,333,489,374.01	(3,870,437,621.36)	6,586,230,982.78	2,743,126,578.50
20,778,827.51	102,358,009.21	8,796,928.33	674,440,295.59
9,312,710,546.50	(3,972,795,630.57)	6,577,434,054.45	2,068,686,282.91

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(11,916,588,254.15)	(11,990,232,552.89)	(8,913,879,021.43)
18,776,139,021.17	28,328,017,586.84	110,606,355.70
185,922,479,556.53	192,155,777,510.39	224,374,638,163.08
179,173,288,871.78	202,935,452,581.54	207,873,486,442.36
(1,235,414,988.81)	(1,237,008,418.25)	(1,620,673,686.20)
0.00	0.00	137,500,000.00
14,844,156,440.58	6,795,118,381.05	9,431,373,254.01
22,103,274.41	99,396,854.18	502,348,588.66
14,822,053,166.17	6,695,721,526.87	8,929,024,665.35

(12,057,394,520.77)	(8,518,070,946.20)
3,654,057,270.38	426,878,326.69
210,409,357,961.75	236,638,566,097.04
195,000,146,665.13	213,292,092,317.36
(1,235,677,902.97)	(1,285,522,969.22)
0.00	144,827,586.21
8,241,551,949.20	16,657,470,796.06
1,028,406,169.54	168,173,468.09
7,213,145,779.66	16,489,297,327.97

(11,916,588,254.15)	(11,990,232,552.89)	(8,961,734,706.90)
(783,495,819.37)	(49,809,258.25)	197,228,713.82
203,308,020,604.79	220,374,171,630.71	234,438,583,836.85
190,084,661,588.87	202,232,147,599.59	211,265,050,337.26
(1,235,414,990.59)	(1,237,008,418.25)	(1,307,658,472.70)
0.00	0.00	131,034,482.76
1,758,689,932.99	7,338,990,638.23	15,825,257,407.78
19,462,682.05	99,396,854.18	110,624,537.42
1,739,227,250.94	7,239,593,784.05	15,674,146,262.57

8/27/08	8/28/08	8/29/08
6.44	5.90	8.10
1.74	(7.79)	(3.59)
14.82	13.53	12.88
6,441,007,773.36	5,899,390,156.13	8,103,819,462.39
1,739,227,250.94	(7,786,905,497.93)	(3,590,103,372.34)
14,822,053,166.17	13,528,806,475.89	12,880,485,541.75

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No. Observation	Average Pre 7/3 - 20% Margin	Average 7/3 to 7/16 - 40% Margin	Average 7/17 to 7/31 - 60% Margin
17	(26,251,954,866.77)	(7,506,203,823.52)	(8,603,658,146.23)
17	(184,188,734,846.41)	(179,913,049,837.40)	(122,418,066,168.12)
17	249,823,057,649.62	233,164,838,592.96	190,166,056,355.92
17	27,021,529,529.46	19,067,052,381.23	23,407,488,972.30
17	12,125,648,192.59	13,451,461,931.52	14,248,587,296.09
15	200,000,000.00	200,000,000.00	200,000,000.00
17	435,190,214.40	13,427,070,619.28	21,688,255,773.17
17	531,738,445.87	631,737,472.71	633,256,353.70
17	(96,548,231.47)	12,795,333,146.57	21,054,999,419.48
39	(3,954,771,516.71)	(7,581,696,457.86)	(9,196,716,610.73)
39	(175,050,707,486.10)	(165,218,054,511.87)	(107,667,209,841.17)
39	236,878,477,003.37	223,519,576,994.25	170,105,454,886.17
39	25,747,865,120.07	26,721,136,835.36	24,373,636,860.04
39	12,391,256,990.65	13,548,204,413.96	15,153,576,923.52
32	200,000,000.00	200,000,000.00	200,000,000.00
39	19,933,875,889.85	10,650,484,775.20	13,914,314,650.71
39	966,076,905.32	902,495,398.40	1,288,277,261.23
39	18,967,798,984.52	9,747,989,376.80	12,626,037,389.48
40	(3,903,778,798.88)	(7,022,450,697.59)	(9,230,176,052.97)
40	(94,563,016,519.53)	(131,612,796,332.18)	(103,178,656,875.10)
40	232,879,959,135.86	223,946,699,418.52	166,122,063,146.80
40	116,906,817,748.31	65,780,279,166.41	31,333,939,111.58
40	3,341,591,051.80	10,093,232,521.65	14,754,797,182.22
34	200,000,000.00	200,000,000.00	200,000,000.00
40	14,364,755,017.34	9,637,940,700.69	7,824,493,924.92
40	1,457,145,409.04	1,148,691,768.91	1,315,447,936.22
40	12,907,609,608.30	8,489,248,931.78	6,509,045,988.70
40	(3,803,416,523.63)	(7,264,135,003.21)	(8,978,040,044.52)
40	(132,806,232,204.70)	(48,051,181,879.08)	(45,205,386,040.30)
40	237,420,432,739.50	219,074,051,635.08	166,803,167,561.03
40	78,921,460,255.45	158,048,865,424.30	105,613,079,526.73
40	7,592,579,428.28	(967,790,774.80)	4,283,048,286.63
33	200,000,000.00	200,000,000.00	200,000,000.00
40	14,496,744,327.43	6,877,660,103.29	2,923,613,662.87
40	2,040,646,541.44	1,402,780,909.11	1,679,199,510.05
40	12,456,097,786.00	5,474,879,194.19	1,244,414,152.82
39	(3,517,335,784.04)	(6,891,946,237.42)	(9,561,292,229.27)
39	(49,376,599,745.51)	(46,379,306,310.18)	(20,834,911,777.65)
39	229,824,078,665.02	220,142,063,795.45	171,918,825,498.17
39	168,393,139,596.60	164,647,929,413.81	138,888,348,504.25

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39	(1,277,944,377.87)	(1,011,832,573.57)	(1,063,834,374.36)
35	200,000,000.00	200,000,000.00	200,000,000.00
39	10,014,947,916.74	3,434,714,407.60	3,898,107,361.36
39	2,399,402,499.67	1,700,721,082.64	1,309,435,259.10
39	7,615,545,417.08	1,733,993,324.96	2,588,672,102.27
40	(2,843,851,095.42)	(7,329,462,793.32)	(10,126,543,330.88)
40	(43,051,731,392.72)	(41,869,675,655.51)	(13,200,267,959.65)
40	231,823,861,468.22	221,113,255,672.19	170,308,591,087.79
40	180,245,625,607.71	166,516,310,172.21	144,619,587,960.32
40	(965,965,705.56)	(1,043,472,739.12)	(715,097,983.43)
32	200,000,000.00	200,000,000.00	200,000,000.00
40	6,848,619,077.93	6,641,279,790.28	3,277,289,820.37
40	2,516,751,461.44	2,077,755,166.17	754,892,400.90
40	4,331,867,616.49	4,563,524,624.11	2,522,397,419.47
39	(3,148,467,945.65)	(7,170,451,598.76)	(9,865,105,428.08)
39	(30,912,148,165.72)	(33,795,631,657.44)	(4,583,344,970.93)
39	229,561,212,800.13	220,791,866,273.03	167,743,468,503.42
39	187,394,937,731.59	175,094,440,031.06	149,405,229,175.60
39	(1,230,694,567.46)	(1,142,665,105.41)	(770,233,924.87)
35	200,000,000.00	200,000,000.00	181,818,181.82
39	9,536,353,524.62	6,074,008,091.17	4,841,841,035.50
39	2,376,036,448.94	1,267,651,991.24	538,710,893.04
39	7,160,317,075.69	4,806,356,099.94	4,303,130,142.45
37	(2,798,852,965.78)	(7,409,454,213.74)	(9,811,082,858.46)
37	(28,513,989,680.80)	(25,727,066,110.12)	952,370,190.40
37	230,801,814,283.15	217,936,455,533.81	167,563,973,303.50
37	190,150,932,833.06	180,504,540,890.60	154,602,332,932.22
37	(1,561,676,733.71)	(1,184,252,943.90)	(666,169,375.94)
33	200,000,000.00	200,000,000.00	200,000,000.00
37	11,099,715,537.21	5,679,647,263.25	4,969,097,079.17
37	2,270,924,243.41	870,214,687.09	170,492,344.78
37	8,828,791,293.80	4,809,432,576.17	4,798,604,734.39
39	(2,840,218,071.34)	(7,170,451,598.76)	(9,764,091,645.10)
38	(18,091,215,059.65)	(15,118,625,111.35)	10,963,553,080.35
38	234,582,226,204.42	225,799,116,805.86	176,611,099,905.05
38	209,498,074,009.23	204,526,178,726.05	178,134,164,243.92
39	(1,416,239,497.77)	(1,211,648,534.45)	(1,142,417,759.06)
36	200,000,000.00	200,000,000.00	200,000,000.00
39	5,768,958,561.95	395,509,904.14	(30,128,338.05)
39	1,750,023,496.26	991,650,841.26	729,952,014.81
39	4,018,935,065.69	(596,140,937.11)	(760,080,352.86)

LBEX-LL 385893

39	(2,588,528,579.75)	(7,163,784,932.10)	(9,774,322,287.97)
39	(3,135,930,063.64)	(5,739,772,618.53)	39,533,639.16
39	265,149,465,196.65	256,469,618,169.83	216,673,464,954.68
39	244,356,786,099.84	232,418,054,087.25	203,792,507,973.08
39	(2,715,245,322.30)	(1,230,521,922.70)	(1,338,693,972.55)
32	200,000,000.00	200,000,000.00	200,000,000.00
39	17,983,465,775.73	12,578,528,454.65	4,684,862,305.34
39	556,589,900.22	635,416,160.32	656,541,610.11
39	17,426,875,875.51	11,943,112,294.33	4,028,320,695.23
36	(3,423,278,261.74)	(6,895,966,510.07)	(9,777,434,372.57)
36	512,056,873.57	277,594,486.65	155,771,649.03
36	269,867,822,395.33	259,492,737,674.63	229,966,218,402.98
36	244,623,346,665.57	236,464,917,146.38	206,987,823,233.43
36	(1,847,156,741.04)	(1,120,099,304.98)	(855,153,752.97)
29	200,000,000.00	200,000,000.00	200,000,000.00
36	24,380,411,082.63	17,729,547,809.80	14,411,886,198.98
36	256,755,581.84	69,342,743.42	127,963,468.24
36	24,123,655,500.79	17,660,205,066.38	14,283,922,730.75
35	(3,732,180,975.37)	(6,327,144,178.01)	(9,993,503,229.16)
35	846,342,430.23	(856,115,170.87)	792,184,015.82
35	274,762,101,157.50	260,339,129,384.03	229,168,258,017.71
35	250,421,733,049.33	236,266,703,966.27	206,747,996,218.12
35	(1,532,964,241.05)	(1,082,198,285.20)	(1,532,167,200.99)
29	200,000,000.00	200,000,000.00	200,000,000.00
35	23,187,493,804.08	18,171,364,354.08	14,951,109,787.25
35	340,428,705.64	71,327,240.79	124,754,549.83
35	22,492,807,280.28	18,100,037,113.29	14,826,355,237.42

LBEX-LL 385894

Average 8/1 to 8/13 - 80% Margin	Average 8/14 Forward - 100% Margin
(10,222,572,821.59)	(11,734,510,063.89)
(114,783,964,311.10)	(123,759,509,089.33)
176,596,762,595.22	176,643,519,983.53
13,208,875,707.50	17,340,960,420.74
19,526,702,301.63	12,062,723,795.97
0.00	0.00
18,854,647,453.41	11,745,816,613.60

526,493,756.17	321,416,452.63
18,328,153,697.25	11,424,400,160.97

(10,522,975,322.58)	(11,757,609,011.98)
(110,928,366,602.92)	(115,193,423,440.38)
167,159,702,222.04	169,895,816,465.03
19,118,576,314.13	20,470,704,516.81
15,028,400,402.28	11,661,276,380.21
0.00	0.00
11,561,383,580.14	10,812,803,115.65

760,680,279.06	475,172,141.13
10,800,703,301.08	10,337,630,974.52

(9,388,091,299.16)	(11,720,672,016.42)
(101,239,300,309.82)	(109,460,839,085.01)
164,219,901,903.28	168,307,053,704.50
27,362,382,951.91	27,302,932,270.67
15,072,767,281.99	11,626,322,881.61
0.00	0.00
11,157,360,060.40	8,196,287,450.79

531,639,938.36	517,356,183.50
10,625,720,122.04	7,678,931,267.29

(10,503,394,745.14)	(11,713,513,784.11)
(33,089,083,014.18)	(49,296,812,796.75)
165,424,835,689.54	171,082,934,987.75
116,638,774,499.95	105,786,130,639.99
530,844,660.02	613,111,420.56
115,372,608.80	0.00
4,726,834,664.03	3,673,366,346.35

658,814,875.68	497,450,990.58
4,068,019,788.34	3,175,915,355.77

(10,465,222,878.25)	(11,713,493,728.83)
(24,410,476,843.96)	(37,554,228,649.46)
165,589,635,969.92	172,825,440,429.41
124,197,624,561.55	119,448,432,586.91

Std Dev	Std Dev as % of Average
---------	-------------------------

3,175,703,197.20	-35%
31,549,169,425.19	-24%
34,296,750,264.10	18%
6,497,112,400.81	28%
1,707,155,536.91	13%
96,511,740.89	74%
7,477,238,186.37	58%
1,730,955,010.84	163%
7,324,586,822.05	62%

3,098,663,972.08	-34%
31,251,592,339.57	-29%
29,420,995,746.53	16%
39,904,700,310.12	93%
4,839,782,849.68	39%
97,014,250.01	75%
3,920,899,188.11	41%
995,852,139.65	106%
3,913,030,939.54	46%

2,639,548,653.10	-28%
34,308,439,309.85	-72%
28,879,074,838.10	16%
43,651,850,563.64	37%
5,950,774,134.94	463%
124,748,864.15	90%
7,647,376,544.88	152%
1,067,382,962.36	97%
7,603,999,645.07	193%

2,775,017,689.39	-31%
14,805,848,220.53	-44%
29,561,931,962.63	16%
21,366,036,408.95	15%

LBEX-LL 385895

(1,531,488,757.14)	(1,666,449,005.28)	871,975,722.88	-64%
115,372,608.80	0.00	119,688,226.04	81%
8,119,908,323.80	5,775,734,469.49	5,237,757,892.61	88%
620,538,138.21	594,789,414.72	1,059,072,036.45	87%
7,499,370,185.60	5,180,945,054.76	5,170,698,936.95	110%
(10,511,347,265.15)	(11,714,972,791.26)	2,697,753,117.25	-29%
(14,790,193,470.90)	(28,793,447,057.52)	15,825,634,326.86	-57%
161,519,763,229.15	170,604,616,548.45	31,548,486,818.38	17%
130,282,650,315.68	125,056,078,205.48	22,810,475,989.38	16%
(1,542,832,800.44)	(1,810,299,314.74)	892,427,953.63	-66%
192,287,681.33	0.00	121,773,895.40	82%
7,560,813,984.16	6,850,417,808.93	3,462,446,324.00	55%
479,911,141.89	357,471,413.81	1,177,283,152.86	110%
7,080,902,842.27	6,492,946,395.12	3,657,576,240.37	69%
(11,246,344,302.06)	(11,683,843,543.12)	2,835,185,633.25	-31%
(3,724,622,709.63)	(15,291,073,897.95)	15,922,505,007.61	-91%
159,604,166,947.23	167,022,220,183.19	32,125,658,817.90	17%
139,764,612,378.35	136,206,490,794.31	22,439,860,156.59	14%
(1,227,952,444.44)	(1,869,060,002.72)	880,390,703.00	-68%
0.00	0.00	94,201,643.19	69%
6,096,540,001.62	5,709,871,950.54	3,489,002,172.59	56%
321,410,487.60	169,812,878.25	890,192,197.32	112%
5,775,129,514.02	5,540,059,072.28	3,432,190,835.85	63%
(10,692,414,245.85)	(11,798,059,846.74)	2,535,274,129.32	-27%
(3,165,961,510.12)	(11,710,136,079.11)	15,446,578,785.80	-139%
160,097,407,448.07	167,131,168,764.61	30,911,413,815.08	17%
141,411,653,702.52	139,117,168,605.98	21,328,165,079.35	14%
(1,520,678,181.81)	(1,787,793,280.54)	887,504,436.18	-68%
115,372,608.80	0.00	122,640,695.02	85%
6,430,465,177.68	6,293,597,513.33	4,004,825,320.65	63%
214,213,536.38	121,847,953.28	720,177,732.81	147%
6,216,251,641.30	6,171,749,560.05	3,884,046,333.75	66%
(10,721,180,630.41)	(11,712,052,420.28)	2,797,045,200.98	-31%
9,522,569,386.16	(2,220,373,820.29)	16,318,057,897.05	-571%
164,473,878,858.03	172,135,089,462.63	33,304,705,565.37	17%
162,134,394,774.82	156,267,823,342.42	24,314,815,421.65	14%
(1,253,678,915.16)	(1,928,327,531.75)	754,894,131.00	-54%
115,372,608.80	0.00	120,514,255.23	84%
2,476,960,760.41	3,863,167,411.40	8,133,628,314.89	297%
107,670,996.00	113,256,105.45	845,292,717.97	125%
2,369,289,764.41	3,749,911,305.94	8,200,080,954.89	396%

LBEX-LL 385896

(8,260,100,300.79)	(11,659,298,848.72)	2,933,031,343.69	-33%
3,202,981,059.76	4,653,745,908.28	11,361,469,420.81	10272%
200,658,700,529.44	206,109,130,938.07	30,035,664,585.99	13%
189,559,303,682.44	190,483,494,721.41	24,171,264,364.71	12%
(1,498,897,113.70)	(1,875,569,680.35)	774,181,855.41	-48%
0.00	0.00	94,185,814.97	68%
7,541,174,719.67	10,495,652,956.57	12,162,071,597.52	129%
397,362,110.93	323,642,321.85	576,355,855.15	115%
7,143,812,608.75	10,172,010,634.72	12,228,407,814.08	137%
(8,301,645,746.60)	(11,648,784,165.48)	3,174,547,987.18	-37%
308,888,003.30	822,801,375.17	2,336,467,796.51	547%
220,761,965,087.93	214,101,459,936.74	24,377,801,927.50	10%
194,226,879,126.71	194,061,206,431.55	23,747,614,985.28	11%
(1,347,366,123.42)	(1,241,948,189.70)	884,296,046.29	-69%
0.00	0.00	90,971,765.23	63%
19,889,694,341.34	10,456,218,904.58	5,987,022,890.77	36%
71,297,732.95	306,079,024.26	287,836,630.54	171%
19,818,396,608.39	10,150,139,880.32	6,044,770,746.49	37%
(9,383,708,026.75)	(11,682,404,502.46)	3,066,348,828.62	-34%
121,285,479.72	75,074,643.07	2,071,575,386.47	1050%
222,660,436,229.95	213,681,097,509.62	23,699,178,997.16	10%
195,769,123,579.78	193,763,752,754.19	23,095,281,178.21	11%
(1,189,713,571.57)	(1,225,055,562.12)	509,958,606.64	-39%
0.00	0.00	96,745,056.26	74%
18,818,603,674.71	9,535,070,458.16	5,575,458,998.16	35%
77,297,229.51	46,478,776.39	187,405,653.77	169%
18,741,306,445.20	9,488,591,681.77	5,472,569,036.99	35%

LBEX-LL 385897

Min since 8/14

Max since 8/14

4,413,710,644.46 14,598,107,927.43

910,617,214.53 14,795,466,473.71

608,200,623.64 11,477,502,434.43

(12,683,939,771.49) 10,144,245,524.45

LBEX-LL 385898

(3,590,103,372.34) 9,130,311,780.05

311,719,726.87 10,539,194,061.81

25,022,115.29 9,433,139,341.61

99,657,124.76 12,000,656,272.22

(4,360,000,050.12) 10,951,469,373.76

LBEX-LL 385899

1,921,725,332.97 19,807,065,242.47

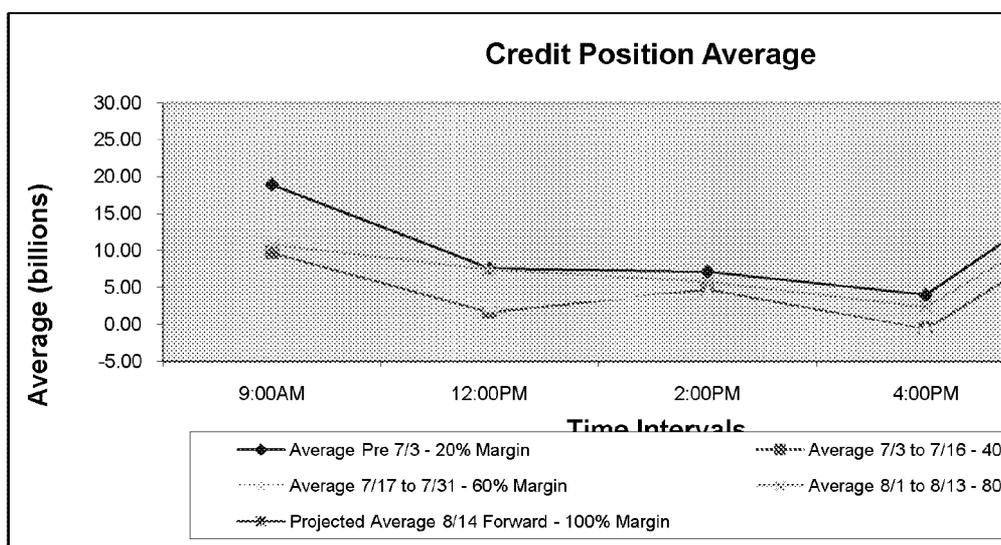
6,972,718,180.85 16,600,574,415.94

1,739,227,250.94 17,890,462,807.38

LBEX-LL 385900

CREDIT POSITION AVERAGE

	Average Pre 7/3 - 20% Margin	Average 7/3 to 7/16 - 40% Margin	Average 7/17 to 7/31 - 60% Margin	Average 8/1 to 8/13 - 80% Margin
9:00AM	18.96779898	9.747989377	12.62603739	10.8007033
12:00PM	7.615545417	1.733993325	2.588672102	7.499370186
2:00PM	7.160317076	4.8063561	4.303130142	5.775129514
4:00PM	4.018935066	-0.596140937	-0.760080353	2.369289764
6:00PM	24.1236555	17.66020507	14.28392273	19.81839661



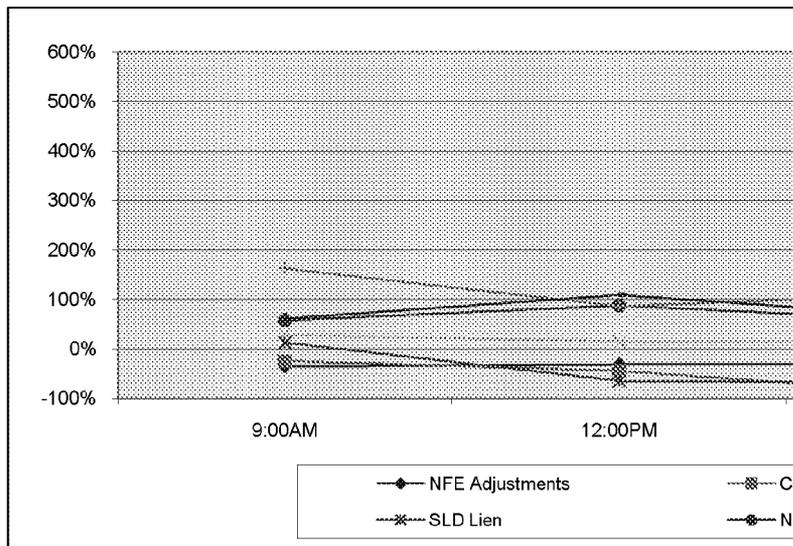
Std Dev as % of Average

	X		X	
	NFE Adjustments:	Cash Balance:	Security Value:	Shell Requirement (-):
9:00AM	-35%	-24%	18%	28%
12:00PM	-31%	-44%	16%	15%
2:00PM	-31%	-91%	17%	14%
4:00PM	-31%	-571%	17%	14%
6:00PM	-37%	547%	10%	11%

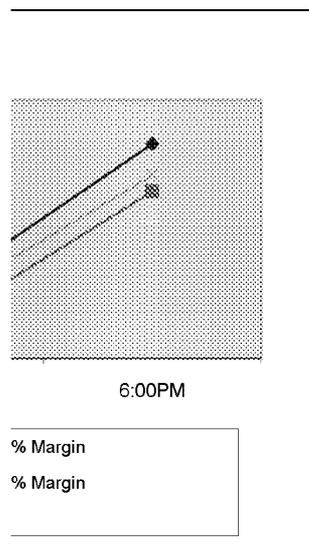
Summary:

Lehman's Net Credit Position can be very volatile throughout the day. The underlying Lehman's Intra-day margin, is one of the more volatile components of our Credit Posi also applied a \$5bn NFE Adjustment against our LCD account. When needed Chase

LBEX-LL 385901



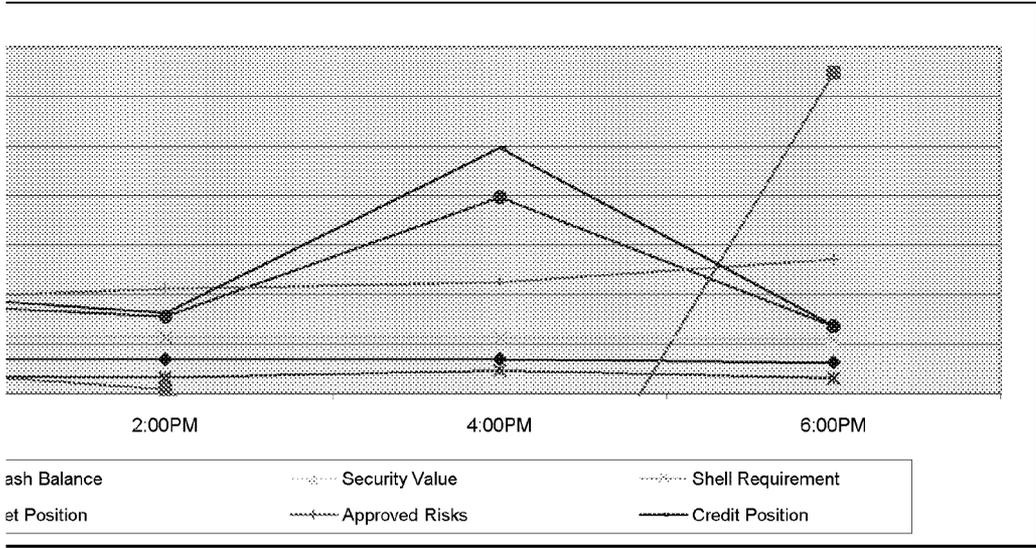
Projected Average 8/14 Forward - 100% Margin	Average Pre 7/3 - 20% Margin	Average 7/3 to 7/16 - 40% Margin	Average 7/17 to 7/31 - 60% Margin
#N/A	18,967,798,984.52	9,747,989,376.80	12,626,037,389.48
#N/A	7,615,545,417.08	1,733,993,324.96	2,588,672,102.27
#N/A	7,160,317,075.69	4,806,356,099.94	4,303,130,142.45
#N/A	4,018,935,065.69	(596,140,937.11)	(760,080,352.86)
#N/A	24,123,655,500.79	17,660,205,066.38	14,283,922,730.75



SLD Cash Lien(-)	Net Position	Approved Risks(-)	Credit Position
13%	58%	163%	62%
-64%	88%	87%	110%
-68%	56%	112%	63%
-54%	297%	125%	396%
-69%	36%	171%	37%

g categories that contribute to this volatility are NFE Adjustments, Cash Balances and Approved F
 ition. On 7/3, Chase applied an additional 20% intra-day margin, which increased our NFE by \$1.
 : can also give us credit which would be reflected in this same category.

LBEX-LL 385903



LBEX-LL 385904

Average 8/1 to 8/13 - 80% Margin	Projected Average 8/14 Forward - 100% Margin
10,800,703,301.08	#N/A
7,499,370,185.60	#N/A
5,775,129,514.02	#N/A
2,369,289,764.41	#N/A
19,818,396,608.39	#N/A

#N/A
#N/A
#N/A
#N/A
#N/A

Daily Average
#N/A

Risks.NFE Adjustments which captures
1bn from 4.4 to 5.5bn. On 7/10, Chase

LBEX-LL 385905

21-Aug 8:50PM	LCD	LCP	LCE
			(5,000,000,000.00)
	1,889,462,701.71	1,293,981,912.22	7,463,436,199.61
	1,889,462,701.71	1,293,981,912.22	2,463,436,199.61
		47,813,640.24	
	1,889,462,701.71	1,246,168,271.98	2,463,436,199.61

21-Aug 10,646,880,813.54

22-Aug 3:14PM	LCD	LCP	LCE
			(5,000,000,000.00)
	1,889,730,509.00	1,293,981,912.22	4,463,612,274.92
	1,889,730,509.00	1,293,981,912.22	(536,387,725.08)
		47,813,640.24	
	1,889,730,509.00	1,246,168,271.98	(536,387,725.08)

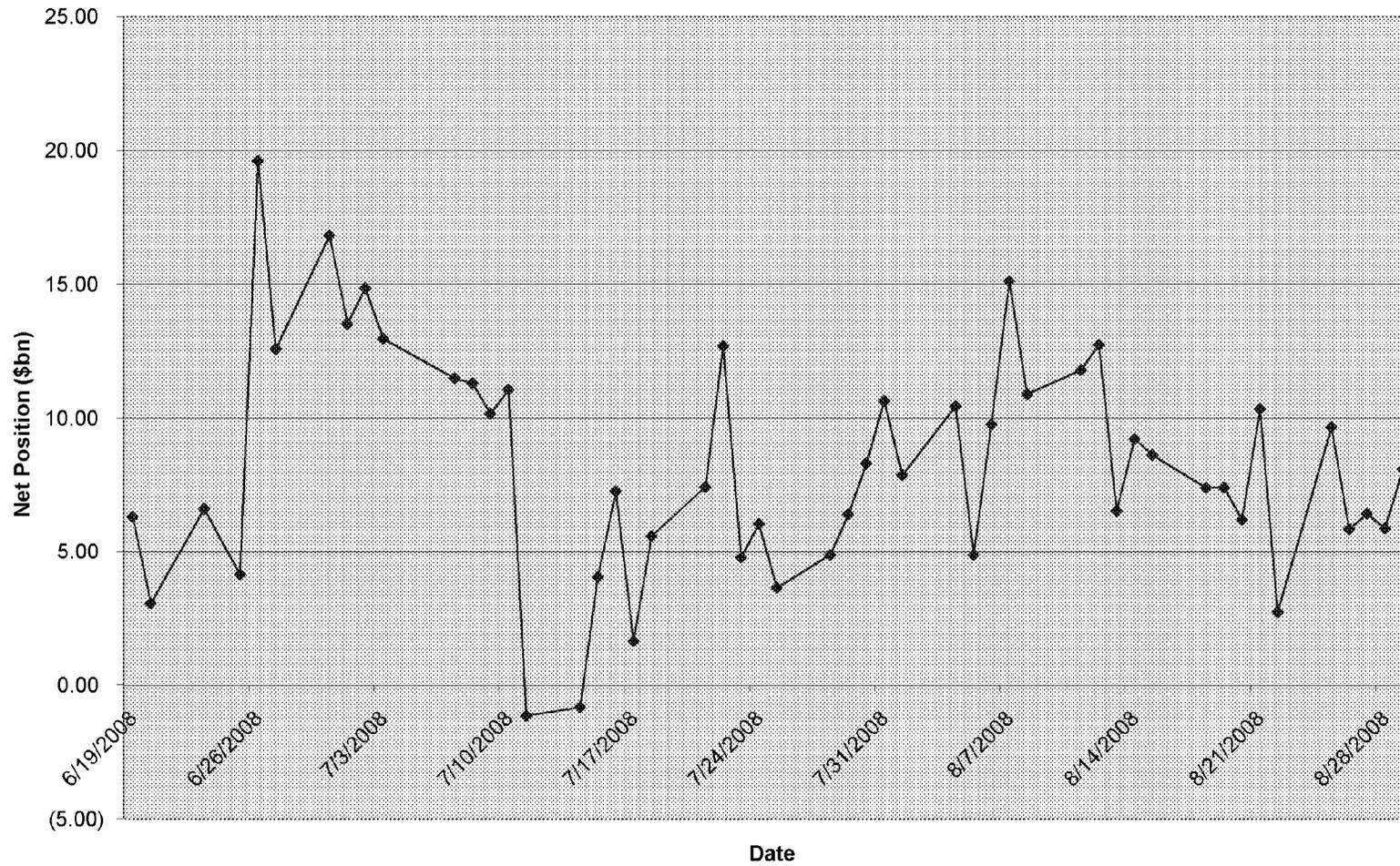
4:53PM	LCD	LCP	LCE
			(5,000,000,000.00)
	1,889,730,509.00	1,293,981,912.22	7,463,921,334.74
	1,889,730,509.00	1,293,981,912.22	2,463,921,334.74
		47,813,640.24	
	1,889,730,509.00	1,246,168,271.98	2,463,921,334.74

26-Aug	LCD	LCP	LCE
			(5,000,000,000.00)
	1,890,564,325.23	1,293,981,910.92	7,464,670,553.32
	1,890,564,325.23	1,293,981,910.92	2,464,670,553.32
		47,813,640.24	
	1,890,564,325.23	1,246,168,270.68	2,464,670,553.32

26-Aug 10,649,216,789.47

LBEX-LL 385906

Average Daily NFE



LBEX-LL 385907

DG92 - LBI

7/14/2008

Currently resides in DG92

LFN	DG92	DG87	LEHMAN MBS FANNIE-MAES
LSD	DG92	DG60	2811/LBI (DTC)
LBA	DG92	DG86	LEHMAN GSI AGENCIES
LBF	DG92	DG86	LEHMAN GSI INFLATION BONDS
LFR	DG92	DG87	LEHMAN MBS FREDDIE-MACS
LBN	DG92	DG86	LEHMAN GSI NOTES
LFC	DG92	DG87	LEHMAN MBS CMO'S REMICS
LFA	DG92	DG87	LEHMAN MBS GNMA
LBD	DG92	DG86	LEHMAN GSI DISC NOTES
LBZ	DG92	DG86	LEHMAN GSI ZERO/STRIP/CUBES
LBT	DG92	DG86	LEHMAN GSI BILLS
LBB	DG92	DG86	LEHMAN GSI BONDS
LSS	DG92	DG60	2811/LSS (DTC)
LBI	DG92	DG60	LEHMAN BROTHERS INC. (DTC)
LCD	DG92	DG60	2811/LCPI DTC
LB3	DG92	DG86	LB LBI FUTURES COLL TREASURII
LSM	DG92	DG60	LEHMAN BROS MMP-DTC A/C
LWZ	DG92	DG19	LB INC CUSTOMER SEG
LZA	DG92	DG87	CMSPB/LBBFSB
LHZ	DG92	DG19	CMSPB/CFFFOS
LYC	DG92	DG86	LEHMAN BROS DERIVATIVE COLL
LWY	DG92	DG19	LB INC HOUSE NON-SEG
LSP	DG92	DG89	PHYSICAL - LBI
LYV	DG92	DG17	CMSPB/FCIBBP
LTR	DG92	DG17	CMSPB/WMGMM
LTO	DG92	DG17	CMSPB/SACCAL
LTS	DG92	DG17	CMSPB/LMOORE
LTH	DG92	DG17	CMSPB/CASMAS
LTT	DG92	DG17	CMSPB/MMMFLP
LVP	DG92	DG17	PHYSICAL-LEHM PUTNAM
LB1	DG92	DG86	LEHMAN BROTHERS JAPAN INC P
LCT	DG92	DG91	LEHMAN CPI - TRIPARTY MONEY
LF1	DG92	DG87	LB LBI FUTURES COLL MBS
LFP	DG92	DG87	LEHMAN GSI PHYSICALS
LFQ	DG92	DG87	LEHMAN CMO TRUST RECEIPT CC
LX0	DG92	DG90	LEHMAN GCF REPO ACCT
LXJ	DG92	DG90	LBI-SEG 2
LW2	DG92	DG19	LB LBI NON REPO FUTURES COLL
LBJ	DG92	DG17	CMSPB/FPVOPF
LTV	DG92	DG17	CMSPB/GLGARB
LTW	DG92	DG17	CMSPB/SACPIN
LW8	DG92	DG17	CMSPB/DILLRF
LH8	DG92	DG17	CMSPB/FMOMFS
LTZ	DG92	DG17	CMSPB/DGOMFL
LYR	DG92	DG17	CMSPB/SOTHER
LXY	DG92	DG86	LEHMAN TSLF HOLD
LTY	DG92	DG17	CMSPB/SACSAK
LTX	DG92	DG17	CMSPB/SACANK

LBEX-LL 385908

LHN	DG92	DG17	CMSPB/MPOMNI
LCP	DG92	DG91	LEHMAN CPI PHYSICAL
LST	DG92	DG60	2811/LEHMAN EQUITIES
LYD	DG92	DG86	LEHMAN BROS EQUITY FINANCE
LXM	DG92		LBI MONEY
LWF	DG92	DG87	LBCB-SECURITIES CLEARANCE A
LXI	DG92	DG90	LEHMAN INC -TRIPARTY MONEY
LXT	DG92	DG00	LEHMAN GSI TRIPARTY MONEY
LXG	DG92	DG90	LBI SEG
LTP	DG92	DG17	
LF1	DG92	DG87	
LH9	DG92	DG17	
LSH	DG92	DG17	
LT4	DG92	DG17	
LYW	DG92	DG17	
LT1	DG92	DG17	
LT2	DG92	DG17	
LTD	DG92	DG17	
LSR	DG92	DG17	
LWR	DG92	DG17	
LHV	DG92	DG17	
LSI	DG92	DG17	
LVE	DG92	DG17	
LHP	DG92	DG17	
LHW	DG92	DG17	
LVJ	DG92	DG17	
LHR	DG92	DG17	
LFH	DG92	DG17	
LYL	DG92	DG17	
LTC	DG92	DG17	
LFK	DG92	DG17	
LSF	DG92	DG17	
LBP	DG92	DG33	
LWJ	DG92	DG17	
LV3	DG92	DG17	
LSZ	DG92	DG17	
LHB	DG92	DG17	
LTA	DG92	DG17	
LVM	DG92	DG17	
LYZ	DG92	DG17	
LVK	DG92	DG17	
LHM	DG92	DG17	
LTE	DG92	DG17	
LTF	DG92	DG17	
LVT	DG92	DG17	
LBW	DG92	DG17	
LWC	DG92	DG17	
LIS	DG92	DG17	
LTG	DG92	DG17	
LHU	DG92	DG17	
LVU	DG92	DG17	

LBEX-LL 385909

LZZ	DG92	DG17
LTJ	DG92	DG17
LVW	DG92	DG17
LHF	DG92	DG17
LW5	DG92	DG17
LW6	DG92	DG17
LIU	DG92	DG17
LHL	DG92	DG17
LFW	DG92	DG17
LYH	DG92	DG17
LSA	DG92	DG17
LVD	DG92	DG17
LIY	DG92	DG17
LSW	DG92	DG17
LIV	DG92	DG17
LSB	DG92	DG17
LYN	DG92	DG17
LWU	DG92	DG17
LTL	DG92	DG17
LTM	DG92	DG17
LTN	DG92	DG17
LFD	DG92	DG17
LVV	DG92	DG17
LWG	DG92	DG17
LWH	DG92	DG17
LWE	DG92	DG17
LYK	DG92	DG17
LSJ	DG92	DG17
LWP	DG92	DG17
LYU	DG92	DG17
LWT	DG92	DG17
LTK	DG92	DG17
LSK	DG92	DG17
LSL	DG92	DG17
LVC	DG92	DG17
LHK	DG92	DG17
LIT	DG92	DG17
LYA	DG92	DG17
LV8	DG92	DG17
LWV	DG92	DG17
LSU	DG92	DG17
LVF	DG92	DG17
LBQ	DG92	DG17
LBH	DG92	DG17
LYQ	DG92	DG17
LHC	DG92	DG17
LVH	DG92	DG17
LVX	DG92	DG17
LWL	DG92	DG17
LHH	DG92	DG17
LWB	DG92	DG17

LBEX-LL 385910

LYG	DG92	DG17
LWN	DG92	DG17
LVG	DG92	DG17
LWO	DG92	DG00
LYJ	DG92	DG17
LSV	DG92	DG17
LWS	DG92	DG17
LHG	DG92	DG17
LYM	DG92	DG17
LWW	DG92	DG17
LWX	DG92	DG17
LVB	DG92	DG17
LVS	DG92	DG17
LSN	DG92	DG17
LBV	DG92	DG17
LVL	DG92	DG17
LH7	DG92	DG17
LVQ	DG92	DG17
LVR	DG92	DG17
LHE	DG92	DG17
LHI	DG92	DG17
LIL	DG92	DG17
LIZ	DG92	DG17
LII	DG92	DG17
LYX	DG92	DG17
LVI	DG92	DG17
LSC	DG92	DG17
LIW	DG92	DG17
LSG	DG92	DG17
LVY	DG92	DG17
LVZ	DG92	DG17
LSX	DG92	DG17
LH2	DG92	DG17
LV1	DG92	DG17
LV2	DG92	DG17
LYY	DG92	DG17
LH1	DG92	DG17
LV5	DG92	DG17
LW3	DG92	DG17
LH3	DG92	DG17
LH4	DG92	DG17
LSQ	DG92	DG17
LH6	DG92	DG17
LH5	DG92	DG17
LV9	DG92	DG17
LVN	DG92	DG17
LHD	DG92	DG17
LSY	DG92	DG17
LWD	DG92	DG17
LYI	DG92	DG17
LHQ	DG92	DG17

LBEX-LL 385911

LYT	DG92	DG17
LHS	DG92	DG17
LHT	DG92	DG17
LHX	DG92	DG17
LHY	DG92	DG17
LHA	DG92	DG17
LIK	DG92	DG17
LIJ	DG92	DG17
LIN	DG92	DG17
LIO	DG92	DG17
LIP	DG92	DG17
LIA	DG92	DG17
LIQ	DG92	DG17

TOTAL BY ACCOUNT

DG92 Update

DIFFERENCE

LBEX-LL 385912

NFE ADJUSTMENTS	CASH BALANCE	SECURITY VALUE
	34,160,211,333.52	26,579,232,069.01
		36,754,598,558.93
	1,327,376,998.55	17,742,277,155.79
	-1,492,894,210.50	11,318,510,687.43
	1,242,029,300.55	13,526,465,740.64
	5,970,088,684.50	15,231,859,972.02
	1,119,848,891.71	8,970,691,990.83
	197,686,898.90	5,151,405,076.86
	2,743,526,149.67	2,800,772,571.64
	596,816,289.07	4,220,339,556.02
	283,333,867.60	5,902,289,847.53
	453,010,126.52	6,109,583,130.77
		5,567,807,500.27
-2,048,534,245.42		5,912,480,109.98
-373,855,120.34	-3,004,794,282.49	5,178,937,288.64
-5,000,000,000.00		1,399,930,255.52
ES	-10,810,345.26	835,828,493.96
		333,214,711.20
	11,022,845.26	633,307,006.40
	2,204,241.14	645,920,477.61
		533,198,327.19
		437,745,758.95
		355,088,413.25
	-33,757,530.56	282,802,578.88
ROP		
OLL		
	-22,450,000,000.00	
.		

LBEX-LL 385913

	-45,620,699.69		
		-667,239,843.40	1,348,772,045.53
CCT	-1,000,000,000.00		
	557,166,072.58	-48,589,004,504.75	

4,896,613,125.96

6,252,950.92

66,407,368.51 76,119,543.81

-132,208.03

-2,942,586.78 498,426,406.14

268,126,502.61

LBEX-LL 385914

24,003,700.00	11,870,251.19
5,394,138.28	

-9,921.88	10,524,328.87
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-612,107.01	21,335.09
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-534,038.80

-20,064,038.69	20,013,959.41
	55,023,425.44

-6,046,574.43	6,316,164.07
-23,473,736.69	25,017,449.26

-94,386,329.53	1,714,675,860.51
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6,979,082.69

10,003,312.68

LBEX-LL 385915

-457,991,458.33	1,351,139,491.30 7,935.55
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-404,624,717.41	594,165,052.04
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-7,743,697.30	894,779,486.96
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	822,341,597.33
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-9,476,891.75	9,447,168.92
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	5,673.25
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-26,422,373.59	188,400,308.27
-4,884,245.46	119,082,167.37

LBEX-LL 385916

149,778.92

2,305,452.39

(8,078,009,702.26) (29,098,482,079.02) 189,354,464,405.96

(8,378,009,702.27) (30,990,731,353.40) 191,291,946,379.10

(300,000,000.01) (1,892,249,274.38) 1,937,481,973.14

LBEX-LL 385917

SHELL REQUIREMENT (-) SLD LIEN (-) APPROVED RISKS INTRA-DAY CREDIT

	172,527,254.60
1,409,766,927.60	248,600,464.48
186,659,824.91	40,709,166.59
	15,758,128.91
11,250,039,912.23	976,341,873.42
	2,462,430.93
	40,049,112.56
6,015,479.80	11,669.37
696,068.37	3,394,229.78
330,385,323.70	68,413,756.25
553,765,229.70	11,348,885.13

66,267,251.62

114,724,313.57

227,551.77

LBEX-LL 385918

		47,813,334.25	
	113,472,347.75		200,000,000.00
14,269,190,552.26			
136,291,609,888.85	0.40		

4,405.34

21,406,994.95

21307.28

11,041,408.35

58,502.89

124,998.19

LBEX-LL 385919

925,518.31

7011.62

74212

378654.47

1,211,808.00

411,468.47

LBEX-LL 385920

2,128.26

5,293,609.52

236,416,287.66

501,748.58

210,430.22

LBEX-LL 385921

9,452.39

150,560,800,441.11	13,850,801,114.46	2,086,624,371.54	200,124,998.19
150,560,800,441.11	-494,811,233.84	2,043,844,782.40	200,000,000.00
-	(14,345,612,348.30)	(42,779,589.14)	(124,998.19)

LBEX-LL 385922

0.00
-47,813,334.25
-45,620,699.69
568,059,854.38
-800,000,000.00
0.00
-14,269,190,552.26
-48,031,838,432.17
-136,291,609,889.25 SEE SCREEN PRINT CREDIT POSITION ON CHASE SYSTEM READS -122,
0.00
0.00
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0.00
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-4,405.34
0.00
0.00
0.00
0.00
4,875,206,131.01
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0.00
6,231,643.64
0.00
131,485,503.97
0.00
0.00
0.00
-190,710.92
0.00
495,483,819.36
0.00
124,998.19
0.00
0.00
0.00
268,126,502.61
0.00

LBEX-LL 385924

0.00
0.00
35,873,951.19
5,394,138.28
0.00
-925,518.31
0.00
0.00
0.00
0.00
10,514,406.99
0.00
-7,011.62
0.00
0.00
-664,983.92
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
-534,038.80
0.00
0.00
0.00
0.00
0.00
-428,733.75
53,811,617.44
0.00
0.00
-141,878.83
1,543,712.57
0.00
1,620,289,530.98
0.00
6,979,082.69
0.00
0.00
10,003,312.68
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0.00
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0.00
0.00
0.00
0.00

LBEX-LL 385925

-2,128.26
0.00
0.00
0.00
0.00
0.00
887,854,423.45
7,935.55
0.00
0.00
0.00
-46,875,953.03
0.00
0.00
0.00
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0.00
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0.00
-501,748.58
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887,035,789.66
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0.00
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0.00
822,341,597.33
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0.00
-240,153.05
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0.00
0.00
0.00
0.00
5,673.25
0.00
0.00
0.00
0.00
161,977,934.68
114,197,921.91

LBEX-LL 385926

0.00
0.00
140,326.53
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
2,305,452.39
0.00
-14,120,128,304.24

13,371,333.76

14,133,499,638.00

LBEX-LL 385927

LBEX-LL 385928

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

.060,126,551.45 - DISCREPANCY OF ~14BN

LBEX-LL 385929

DG92 - LBI

7/1/2008

7/2/2008

Currently resides in DG92

LFN	DG92	DG87	LEHMAN MBS FANNIE-MAES	60,081,432,438	59,124,948,771
LSD	DG92	DG60	2811/LBI (DTC)	39,914,152,863	35,414,433,214
LBA	DG92	DG86	LEHMAN GSI AGENCIES	16,968,218,864	12,192,232,776
LBF	DG92	DG86	LEHMAN GSI INFLATION BONDS	27,647,072,120	12,072,033,771
LFR	DG92	DG87	LEHMAN MBS FREDDIE-MACS	13,868,683,981	14,132,740,042
LBN	DG92	DG86	LEHMAN GSI NOTES	3,330,694,480	10,301,119,184
LFC	DG92	DG87	LEHMAN MBS CMO'S REMICS	10,879,259,785	10,991,388,420
LFA	DG92	DG87	LEHMAN MBS GNMA	6,658,077,221	5,451,557,891
LBD	DG92	DG86	LEHMAN GSI DISC NOTES	5,985,332,974	6,368,938,773
LBZ	DG92	DG86	LEHMAN GSI ZERO/STRIP/CUBES	7,533,643,381	5,468,355,040
LBT	DG92	DG86	LEHMAN GSI BILLS	2,951,260,998	4,952,809,196
LBB	DG92	DG86	LEHMAN GSI BONDS	6,366,792,180	4,827,757,400
LSS	DG92	DG60	2811/LSS (DTC)	6,726,222,687	3,340,550,303
LBI	DG92	DG60	LEHMAN BROTHERS INC. (DTC)	7,901,771,379	3,087,658,746
LCD	DG92	DG60	2811/LCPI DTC		5,653,112,677
LB3	DG92	DG86	LB LBI FUTURES COLL TREASURIES		1,299,083,183
LSM	DG92	DG60	LEHMAN BROS MMP-DTC A/C	668,710,162	660,528,996
LWZ	DG92	DG19	LB INC CUSTOMER SEG	1,963,388,833	627,852,321
LZA	DG92	DG87	CMSPB/LBBFSB		
LHZ	DG92	DG19	CMSPB/CFFFOS		
LYC	DG92	DG86	LEHMAN BROS DERIVATIVE COLL		405,112,213
LWY	DG92	DG19	LB INC HOUSE NON-SEG		876,257,140
LSP	DG92	DG89	PHYSICAL - LBI	370,751,405	367,876,706
LYV	DG92	DG17	CMSPB/FCIBBP		
LTR	DG92	DG17	CMSPB/WMGMM		
LTO	DG92	DG17	CMSPB/SACCAL		
LTS	DG92	DG17	CMSPB/LMOORE		
LTH	DG92	DG17	CMSPB/CASMAS		
LTT	DG92	DG17	CMSPB/MMMFLP		
LVP	DG92	DG17	PHYSICAL-LEHM PUTNAM		
LB1	DG92	DG86	LEHMAN BROTHERS JAPAN INC PROP		
LCT	DG92	DG91	LEHMAN CPI - TRIPARTY MONEY		
LF1	DG92	DG87	LB LBI FUTURES COLL MBS		
LFP	DG92	DG87	LEHMAN GSI PHYSICALS		
LFQ	DG92	DG87	LEHMAN CMO TRUST RECEIPT COLL		
LX0	DG92	DG90	LEHMAN GCF REPO ACCT	5,389,374,734	(2,000,000,000)
LXJ	DG92	DG90	LBI-SEG 2	(18,633,464,631)	-
LW2	DG92	DG19	LB LBI NON REPO FUTURES COLL		
LBJ	DG92	DG17	CMSPB/FPVOPF		
LTV	DG92	DG17	CMSPB/GLGARB		
LTW	DG92	DG17	CMSPB/SACPIN		
LW8	DG92	DG17	CMSPB/DILLRF		
LH8	DG92	DG17	CMSPB/FMOMFS		
LTZ	DG92	DG17	CMSPB/DGOMFL		
LXR	DG92	DG17	CMSPB/SOTHER		
LXY	DG92	DG86	LEHMAN TSLF HOLD		
LTY	DG92	DG17	CMSPB/SACSAK		
LTX	DG92	DG17	CMSPB/SACANK		

LBEX-LL 385930

LHN	DG92	DG17	CMSPB/MPOMNI		
LCP	DG92	DG91	LEHMAN CPI PHYSICAL	(47,813,334)	(47,813,334)
LST	DG92	DG60	2811/LEHMAN EQUITIES	251,178,177	(51,083,364)
LYD	DG92	DG86	LEHMAN BROS EQUITY FINANCE	220,955,757	(110,034,105)
LXM	DG92		LBI MONEY	(400,000,000)	(800,000,000)
LWF	DG92	DG87	LBCB-SECURITIES CLEARANCE ACCT		
LXI	DG92	DG90	LEHMAN INC -TRIPARTY MONEY	(16,839,921,188)	(13,857,650,556)
LXT	DG92	DG00	LEHMAN GSI TRIPARTY MONEY	(22,576,190,154)	(38,601,394,713)
LXG	DG92	DG90	LBI SEG	(181,041,406,203)	(146,175,575,688)
LTP	DG92	DG17			
LF1	DG92	DG87			
LH9	DG92	DG17			
LSH	DG92	DG17			
LT4	DG92	DG17			
LYW	DG92	DG17			
LT1	DG92	DG17			
LT2	DG92	DG17			
LTD	DG92	DG17			
LSR	DG92	DG17			
LWR	DG92	DG17			
LHV	DG92	DG17			
LSI	DG92	DG17			
LVE	DG92	DG17			
LHP	DG92	DG17			
LHW	DG92	DG17			
LVJ	DG92	DG17			
LHR	DG92	DG17			
LFH	DG92	DG17			
LYL	DG92	DG17			
LTC	DG92	DG17			
LFK	DG92	DG17			
LSF	DG92	DG17			
LBP	DG92	DG33			
LWJ	DG92	DG17			
LV3	DG92	DG17			
LSZ	DG92	DG17			
LHB	DG92	DG17			
LTA	DG92	DG17			
LVM	DG92	DG17			
LYZ	DG92	DG17			
LVK	DG92	DG17			
LHM	DG92	DG17			
LTE	DG92	DG17			
LTF	DG92	DG17			
LVT	DG92	DG17			
LBW	DG92	DG17			
LWC	DG92	DG17			
LIS	DG92	DG17			
LTG	DG92	DG17			
LHU	DG92	DG17			
LVU	DG92	DG17			

LBEX-LL 385931

LZZ DG92 DG17
LTJ DG92 DG17
LVW DG92 DG17
LHF DG92 DG17
LW5 DG92 DG17
LW6 DG92 DG17
LIU DG92 DG17
LHL DG92 DG17
LFW DG92 DG17
LYH DG92 DG17
LSA DG92 DG17
LVD DG92 DG17
LIY DG92 DG17
LSW DG92 DG17
LIV DG92 DG17
LSB DG92 DG17
LYN DG92 DG17
LWU DG92 DG17
LTL DG92 DG17
LTM DG92 DG17
LTN DG92 DG17
LFD DG92 DG17
LVV DG92 DG17
LWG DG92 DG17
LWH DG92 DG17
LWE DG92 DG17
LYK DG92 DG17
LSJ DG92 DG17
LWP DG92 DG17
LYU DG92 DG17
LWT DG92 DG17
LTK DG92 DG17
LSK DG92 DG17
LSL DG92 DG17
LVC DG92 DG17
LHK DG92 DG17
LIT DG92 DG17
LYA DG92 DG17
LV8 DG92 DG17
LWV DG92 DG17
LSU DG92 DG17
LVF DG92 DG17
LBQ DG92 DG17
LBH DG92 DG17
LYQ DG92 DG17
LHC DG92 DG17
LVH DG92 DG17
LVX DG92 DG17
LWL DG92 DG17
LHH DG92 DG17
LWB DG92 DG17

LBEX-LL 385932

LYG DG92 DG17
LWN DG92 DG17
LVG DG92 DG17
LWO DG92 DG00
LYJ DG92 DG17
LSV DG92 DG17
LWS DG92 DG17
LHG DG92 DG17
LYM DG92 DG17
LWW DG92 DG17
LWX DG92 DG17
LVB DG92 DG17
LVS DG92 DG17
LSN DG92 DG17
LBV DG92 DG17
LVL DG92 DG17
LH7 DG92 DG17
LVQ DG92 DG17
LVR DG92 DG17
LHE DG92 DG17
LHI DG92 DG17
LIL DG92 DG17
LIZ DG92 DG17
LII DG92 DG17
LYX DG92 DG17
LVI DG92 DG17
LSC DG92 DG17
LIW DG92 DG17
LSG DG92 DG17
LVY DG92 DG17
LVZ DG92 DG17
LSX DG92 DG17
LH2 DG92 DG17
LV1 DG92 DG17
LV2 DG92 DG17
LYY DG92 DG17
LH1 DG92 DG17
LV5 DG92 DG17
LW3 DG92 DG17
LH3 DG92 DG17
LH4 DG92 DG17
LSQ DG92 DG17
LH6 DG92 DG17
LH5 DG92 DG17
LV9 DG92 DG17
LVN DG92 DG17
LHD DG92 DG17
LSY DG92 DG17
LWD DG92 DG17
LYI DG92 DG17
LHQ DG92 DG17

LBEX-LL 385933

LYT **DG92** DG17
LHS **DG92** DG17
LHT **DG92** DG17
LHX **DG92** DG17
LHY **DG92** DG17
LHA **DG92** DG17
LIK **DG92** DG17
LIJ **DG92** DG17
LIN **DG92** DG17
LIO **DG92** DG17
LIP **DG92** DG17
LIA **DG92** DG17
LIQ **DG92** DG17

OUNT

DG92 Update

ENCE

LBEX-LL 385934

7/9/2008			
TOTAL SEC VALUE	COLLATERAL VALUE	NFE ADJUSTMENTS	CASH BALANCE
0	0		1,124,016,002.61
18,888,106,210.30	0		-1,382,791,743.50
60,456,624,512.60	0		7,557,197,263.15
23,700,896,339.55	0		-648,458,169.37
14,365,850,379.65	0		9,274,810,495.57
5,821,548,005.97	0		15,417,679.99
5,098,566,365.59	0		-306,881.41
4,569,506,215.66	0		-253,793,237.88
4,209,066,958.22	0		6,621,442.08
4,236,176,712.95	0		-6,618,364,108.04
			-1,179,853,556.35
		-1,841,638,222.07	
		-384,183,878.52	-3,385,992,538.88
LCPI		-5,000,000,000.00	6,977,542,773.56
			3,904,705.35
		-164,104,917.63	
			-3,904,705.35
635,388,151.20			1,743,000.00
249,635,355.46	0		
0	0		0.00
0	0		0.00
0	0		0.00
0	0		0.00
0	0		0.00
0.00	0		0.00

Co P			
0	0		
0	0		
0	0		
0	0		
0	0		
0	0		
0	0		
14,819,669,378.95	0		
0	0		
0	0		

LBEX-LL 385935

LBEX-LL 385937

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-LL 385938

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

(10,108,900,502.42) (57,490,260,041.48)

(10,108,900,502.43) (53,079,843,788.49)

(0.01) 4,410,416,252.99

LBEX-LL 385939

SECURITY VALUE	SHELL REQUIREMENT (-)	SLD LIEN (-)	APPROVED RISKS
59,563,727,221.04			549,374.04
35,113,294,402.49			
20,395,622,607.23		1,266,657,361.94	31,042,189.04
8,905,797,017.28			11,186,650.22
15,035,162,287.82			154,993.58
14,380,332,543.24		11,614,354,669.03	51,981,425.17
10,829,621,517.77			385,998.70
5,834,250,038.69			185,099.51
5,462,838,461.45		6,037,012.94	25,011,202.45
4,585,728,064.50		701,341.83	2,116,648.58
11,062,159,082.38		371,999,017.04	183,992,637.61
5,419,621,060.09		546,205,967.14	6,269,044.62
4,867,713,047.09			
6,498,828,969.13			
1,394,836,843.16			
844,984,025.27			
659,608,509.96			-19,677.91
639,210,427.26			
577,023,957.65			
496,661,031.21			38,866,927.71
436,016,169.13			
351,276,025.18			
250,085,128.89			
0.00			0.00
0.00			0.00
0.00			0.00
0.00			0.00
0.00			0.00

35,494.93
50,707.05

LBEX-LL 385940

		613,328.99
		47,813,334.25
10,531,559.59		114,274,531.19
	14,164,913,658.95	
300,000,000.00		1,189,946,941.97
	138,331,490,065.41	0.84

LBEX-LL 385941

LBEX-LL 385942

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

LBEX-LL 385943

CONFIDENTIAL TREATMENT REQUESTED BY
LEHMAN BROTHERS HOLDINGS, INC.

213,914,929,997.50	152,496,403,724.36	13,920,229,901.95	1,590,182,320.51
229,918,528,983.27	160,915,424,857.38	-1,129,038,874.63	1,554,367,593.59
16,003,598,985.77	8,419,021,133.02	(15,049,268,776.58)	(35,814,726.92)

LBEX-LL 385944

	-835,345.24		-717,387.09
	-47,813,334.25		
	-50,198,548.93	-50,198,548.93	
	-119,570,103.44		6,464,805.17
200,000,000.00	-800,000,000.00	-1,000,000,000.00	
	-8,600,000,000.00		
	-14,164,913,658.95		
	-62,920,721,192.16	-1,668,774,935.27	-10,438,065,075.97
	-138,331,490,066.25		

-2,460,576.39

-64,609.26

318,125.88

-98.5

5,697,631.16

LBEX-LL 385946

2,002,407.78
282.67

195,001.64

54,035.29

1,927.05
169,491.86

-66,713.12
-1,360,302.59

LBEX-LL 385947

-10,591.17

2,773,223.88

-170,454.70

-8,810.37

-537,306.17

3,232,853.14

-935,686.78

-2,916,647.42

LBEX-LL 385948

194,576.39

-378,365.38

200,000,000.00 -21,491,046,493.22

(10,108,900,502.42) 1,916,344,457.45

200,000,000.00 5,589,031,116.01

(10,108,900,502.43) 1,765,356,876.33

..... -

..... (0.01) (150,987,581.12)

LBEX-LL 385949

SECURITY VALUE	SHELL REQUIREMENT (-)	SLD LIEN (-)	APPROVED RISKS
59,523,041,388.06			549,374.04
39,449,597,022.24			
18,775,593,621.22		1,259,875,793.75	170,097.30
6,987,698,747.14			4,246,250.40
14,829,698,398.95			
17,309,516,144.41		11,628,061,352.91	216,407.29
10,846,989,948.80			
5,843,281,848.65			99,506.14
5,477,967,218.04		6,037,012.94	0.81
4,573,677,833.84		701,341.83	1,770,257.23
8,254,349,678.65		330,288,167.91	2,903,177.57
6,006,255,875.74		546,205,967.14	0.06
9,667,141,255.56			
9,146,376,189.75			
6,977,542,773.56			
1,394,836,843.16			
844,984,025.27			
681,436,669.84			-19,677.91
639,210,427.26			
646,002,571.80			
497,976,963.87			541,066.57
436,016,169.13			
351,276,025.18			
251,194,882.27			
100,000,000.00			
2,200,393,818.08	13,256,999,945.64		
	46,731,020,629.30	0.19	

14,851,587,285.55

LBEX-LL 385950

250,992,744.64			47,813,334.25
		114,274,531.19	
	17,577,870,071.24		
300,000,000.00			861,643.86
	157,823,875,696.68	-4,812,810,520.63	

4,936,500,588.89

5,851,205.83

150,379,543.44

1,169,161.07

496,571,751.71

-135,605.23

268,118,981.55

LBEX-LL 385951

41,571,115.21
5,299,469.89

10,341,610.47

21,348.26

55,145,423.66

0.43

1,622,916,541.65

6,998,007.75

10,058,670.04

LBEX-LL 385952

1,689.77

550,381,657.74
7,385.36

933,423,472.52 1,000,000.00

1,132,841,737.34
238,090,925.59

99,265,499.11

888,993,115.72
824,759,597.37

0.27

5,742.55

167,067,616.06
114,388,664.97

LBEX-LL 385953

-0.18

259,673,500,438.63	235,390,766,342.86	9,072,633,647.23	60,322,288.45
259,575,636,043.87	235,238,966,344.58	-1,041,505,421.15	59,460,644.57
(97,864,394.76)	(151,799,998.28)	(10,114,139,068.38)	(861,643.88)

LBEX-LL 385954

INTRA-DAY CREDIT CREDIT POSITION

60,693,611,772.05
39,449,597,022.24
17,713,327,931.76
16,445,090,667.65
14,386,372,271.49
12,029,235,218.79
10,844,715,389.35
5,835,623,948.58
5,095,639,959.50
4,589,792,705.44
3,350,594,511.67
3,680,045,839.41
7,825,503,033.49
8,686,968,344.62
1,977,542,773.56
1,398,741,548.51
680,879,107.64
677,551,642.40
639,210,427.26
647,745,571.80
497,435,897.30
436,016,169.13
351,276,025.18
250,588,567.73
0.00
0.00
0.00
0.00
0.00
100,000,000.00
0.00
0.00
0.00
-8,656,606,127.56
-46,731,020,629.49 **Incorrect number** Chase screen reads 36,465,081.5
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
14,851,587,285.55
-34,677.96
-49,539.95

LBEX-LL 385955

0.00
0.00
43,573,522.99
5,299,752.56
0.00
195,001.64
0.00
0.00
0.00
0.00
10,341,610.47
0.00
54,035.29
0.00
0.00
21,348.26
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
1,927.05
55,314,915.52
0.00
0.00
-66,712.69
-1,360,302.59
0.00
1,622,916,541.65
0.00
6,998,007.75
0.00
0.00
10,058,670.04
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00

LBEX-LL 385957

-12,280.94
0.00
0.00
0.00
0.00
0.00
553,154,881.62
7,385.36
0.00
0.00
0.00
932,253,017.82
0.00
0.00
-8,810.37
0.00
0.00
0.00
0.00
0.00
-537,306.17
0.00
0.00
0.00
0.00
1,136,074,590.48
238,090,925.59
0.00
0.00
99,265,499.11
0.00
0.00
0.00
888,993,115.72
824,759,597.37
0.00
0.00
0.00
-935,686.51
0.00
0.00
0.00
0.00
0.00
5,742.55
0.00
0.00
0.00
0.00
164,150,968.64
114,388,664.97

LBEX-LL 385958

	0.00
	0.00
	194,576.21
	0.00
	0.00
	0.00
	0.00
	0.00
	0.00
	-378,365.38
	0.00
	0.00
	0.00
	0.00
200,000,000.00	7,157,222,115.12
200,000,000.00	17,175,170,849.78
-	10,017,948,734.66

LBEX-LL 385959

62.83. Discrepancy of ~10BN

LBEX-LL 385960

SYSTEM READS -123,307,745,855.57 - DISCREPANCY OF ~15BN

1.33178E+11 1.18947E+11 (14,231,483,337.00)

LBEX-LL 385961

DG90 - LBIE

7/9/2008

TOTAL SEC VALUE

Currently resides in DG90

LBC	DG90	DG60	LEHMAN BROS/INT'L EUROPE DTC	-
LBE	DG90	DG43	PHYS-LEHMN INTL EURO	-
LBL	DG90	DG43	LEHMAN BROS BANKHAUS AG-PHYS	-
LBM	DG90	DG33	LEHMAN INT'L EUROPE DTC	(27,755)
LYB	DG90	DG43	LEHMAN BROTHERS INT'L EUROPE	590,709
LBS	DG90	DG43	LB INT'L(EUROPE)FIN TRADING	-
LBU	DG90	DG00	LEHMAN BROTHERS INTL EUROPE	-
LBC	DG90	DG60	2811/LEHMAN INT EUR	-
				562,954

LBEX-LL 385962

COLLATERAL VALUE

	NFE ADJUSTMENTS	Cash Balance	Security Value
-			
-			
-			
-	400,000,000.00	-1,620,995,699.20	1,617,410,042.41
-			
-			
-	400,000,000.00	(1,620,995,699.20)	1,617,410,042.41

LBEX-LL 385963

SHELL REQUIREMENT (-)	SLD LIEN (-)	Approved Risks	INTRA-DAY CREDIT	NFE
				0.00
				0.00
				0.00
		6,405,167.86		-6,405,167.86
		26,299,636.52		370,114,706.69
				0.00
				0.00
				0.00
-	-	32,704,804.38	-	363,709,538.83

LBEX-LL 385964

DG88 - LEHMAN BONDS BORROWED

7/9/2008

TOTAL SEC VALUE COLLATEF

Currently resides in DG60

L10	DG88	DG60	2811/BGIEQUITY	(1,705,450)	-
L09	DG88	DG60	2811/BGIEQUITY	8,408,973,341.32	
L08	DG88	DG60	2811/BGIEQUITY	-14,624,449.84	
L22	DG88	DG60	2811/DWIGHTAMF	6,992,525,324.43	
L66	DG88	DG60	2811/BANK ONE		
L67	DG88	DG60	2811/TRAVELERS		
L77	DG88	DG60	2811/CITIGROUP ALTER		
L83	DG88	DG60	2811/DWIGHTFGNB		
L75	DG88	DG00			
L23	DG88	DG33			
L71	DG88	DG00			
L03	DG88				
L04	DG88				
L11	DG88				
L15	DG88				
L20	DG88				
L26	DG88				
L00	DG88	DG00			
L27	DG88				
L61	DG88	DG00			
L07	DG88				
L29	DG88				
L30	DG88				
L06	DG88				
L13	DG88				
L59	DG88	DG00			
L60	DG88	DG00			
L40	DG88	DG00			
L42	DG88	DG00			
L46	DG88	DG00			
L49	DG88	DG00			
L50	DG88	DG00			
L51	DG88	DG33			
L52	DG88	DG33			
L56	DG88	DG00			
L39	DG88	DG00			
L64	DG88	DG00			
L70	DG88	DG00			
L68	DG88	DG00			
L73	DG88	DG33			
L74	DG88	DG00			
L76	DG88	DG00			
L77	DG88	DG60			
L80	DG88				
L82	DG88	DG33			
L83	DG88	DG60			
L84	DG88	DG33			

LBEX-LL 385965

REAL VALUE

NFE ADJUSTMENTS	Cash Balance	Security Value	SHELL REQUIREMENT (-)
600,000,000.00		-1,705,450.00	
		-1,116,200.00	
		-14,624,449.84	

LBEX-LL 385966

SLD LIEN (-) Approved Risks	INTRA-DAY CREDIT	NFE
	598,294,550.00	
	0.00	
	-1,116,200.00	
	-14,624,449.84	
	0.00	
	0.00	
	0.00	
	0.00	

LBEX-LL 385967

DG86 - LEHMAN BROS GOVTS

Currently resides in DG86

LBK DG86 DG00 LBOTC

NFE ADJUSTMENTS Cash Balance

LBEX-LL 385968

Security Value SHELL REQUIREMENT (-) SLD LIEN (-) Approved Risks INTRA-DAY CREDIT NFE
0.00

LBEX-LL 385969

DG19 - LB Commerical Corp

Currently resides in DG19

LWQ **DG19** DG00 CCNS

NFE ADJUSTMENTS Cash Balance Security Value

LBEX-LL 385970

SHELL REQUIREMENT (-) SLD LIEN (-) Approved Risks INTRA-DAY CREDIT NFE
0.00

LBEX-LL 385971

DG19 - LB Commerical Corp

Currently resides in DG19

LSE	DG00	DG60	2811/LEHEQUITY ATP
LK	DG00	DG91	CUST/LX TRUST RCPT
LXC	DG00	DG90	CPI-SEG
LXL	DG00	DG90	

NFE ADJUSTMENTS	Cash Balance
60,000,000.00	

LBEX-LL 385972

Security Value SHELL REQUIREMENT (-) SLD LIEN (-) Approved Risks INTRA-DAY CREDIT

6,991,194,861.31

LBEX-LL 385973

NFE
60,000,000.00
0.00
-6,991,194,861.31
0.00

LBEX-LL 385974

DG92	DG90	108,355,728.63	DG17	20256.31
	DG88	586,798,855.64		
	DG93	<u>10,377,345,157.11</u>		
		11,072,499,741.38		

LBEX-LL 385975