

Part Acc	Entry	GSSF Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	500,000,000.00	S	D	9/15/2008	9/15/2008	E0582590000101	F/O LEHMAN BROTHERS INC
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	185,390,425.00	S	D	9/15/2008	9/15/2008	D00005563613	2247800259FS
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	150,025,781.25	S	C	9/15/2008	9/15/2008	F0682590182F01	B/O M . I CORPORATE FINANCE/INVES
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	51,500,000.00	S	D	9/15/2008	9/15/2008	D00005562784	2240400259FS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	41,832,971.52	S	D	9/15/2008	9/15/2008	D00005558946	0779100256JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	31,022,076.12	S	C	9/15/2008	9/15/2008	9747924	C0082593253401
JPM 066-141-605	LBHI	73185158	USD	23,500,000.00	S	D	9/15/2008	9/15/2008	NONREF	7306401259WD
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,027,152.60	S	C	9/15/2008	9/15/2008	S1079211C2970377	R-7899100254JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,963,969.17	S	C	9/15/2008	9/15/2008	NONREF	7940200254JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,963,969.17	S	D	9/15/2008	9/15/2008		1 R-1129800259II
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	5,400,000.00	S	D	9/15/2008	9/15/2008	D00005564429	2966400259FS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	5,300,000.00	S	D	9/15/2008	9/15/2008	D00005564299	2966500259FS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	5,203,000.00	S	D	9/15/2008	9/15/2008	D00005564300	2968500259FS
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	4,836,361.00	S	D	9/15/2008	9/15/2008	31Y9995149259	2593000149NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,650,309.02	S	C	9/15/2008	9/15/2008	1700786	3397500259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,718,451.27	S	C	9/15/2008	9/15/2008	3.8868E+15	R-4848500256FR
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,662,697.30	S	C	9/15/2008	9/15/2008	NONREF	LCT82591870100
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,640,058.61	S	C	9/15/2008	9/15/2008	NONREF	8017600254JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,640,058.61	S	D	9/15/2008	9/15/2008		1 R-1120900259II
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,508,871.53	S	C	9/15/2008	9/15/2008	NONREF	0425000254FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,508,871.53	S	D	9/15/2008	9/15/2008		1 R-1105000259II
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,500,000.00	S	C	9/15/2008	9/15/2008	SWF OF 08/09/15	F05825901F7301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,399,666.67	S	C	9/15/2008	9/15/2008	NONREF	F048259015E101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,250,000.00	S	C	9/15/2008	9/15/2008	80915022161	F0782590131D01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,250,000.00	S	C	9/15/2008	9/15/2008	NONREF	LCT82591493500
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,168,140.27	S	C	9/15/2008	9/15/2008	O4091020	F06825900E1001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,145,454.55	S	C	9/15/2008	9/15/2008	PINNACLE ENTERT	S068259110A601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,066,666.67	S	C	9/15/2008	9/15/2008	1139599	F048259011E401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,015,465.57	S	C	9/15/2008	9/15/2008	5.17657E+15	C0082593759301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,013,968.53	S	C	9/15/2008	9/15/2008	S1314729C2969950	R-7911500254JS
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2,669,686.00	S	D	9/15/2008	9/15/2008	31Y9995150259	2593000150NY
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,666,666.67	S	C	9/15/2008	9/15/2008	80915022162	F068259012FB01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,574,610.98	S	C	9/15/2008	9/15/2008	NONREF	F04825901A5101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,539,605.94	S	C	9/15/2008	9/15/2008	CAP OF 08/09/15	F0482590136E01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,400,000.00	S	C	9/15/2008	9/15/2008	915165596	F0582590092001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,389,575.95	S	C	9/15/2008	9/15/2008	001PDLL082270063	S0682590C3D801
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,363,946.18	S	C	9/15/2008	9/15/2008	S1078294C2970762	R-7898700254JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,339,676.35	S	C	9/15/2008	9/15/2008	1700787	3397400259FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,236,363.64	S	C	9/15/2008	9/15/2008	80915000845	F0782590182A01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,040,816.33	S	C	9/15/2008	9/15/2008	SWF OF 08/09/15	F06825901F3A01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,999,687.50	S	C	9/15/2008	9/15/2008	80915029738	F048259019FA01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,925,454.54	S	C	9/15/2008	9/15/2008	80915022157	F0582590132C01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,846,888.89	S	C	9/15/2008	9/15/2008	304951001	F0682590189701
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,836,363.64	S	C	9/15/2008	9/15/2008	NONREF	F07825901C2601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,806,750.00	S	C	9/15/2008	9/15/2008	O4088845	F0582590025F01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,765,000.00	S	C	9/15/2008	9/15/2008	NONREF	F0582590164D01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,732,667.90	S	C	9/15/2008	9/15/2008	84524	0004307259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,719,552.47	S	C	9/15/2008	9/15/2008	CA080915050272	C0082594621001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,696,375.44	S	C	9/15/2008	9/15/2008	CA080915050314	C0082594620901
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,666,666.67	S	C	9/15/2008	9/15/2008	CFN4774	F0782590102E01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,620,461.86	S	C	9/15/2008	9/15/2008	NONREF	0236100259FK

Enty Acc	Entry	GSSF Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,600,000.00	S	C	9/15/2008	9/15/2008	SWF OF 08/09/15	F06825901AFA01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,563,317.72	S	C	9/15/2008	9/15/2008	NONREF	F05825901E5801
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,545,454.55	S	C	9/15/2008	9/15/2008	150080915MT05813	F06825900A3D01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,455,142.35	S	C	9/15/2008	9/15/2008	9.268E+14	R-4916400256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,405,286.46	S	C	9/15/2008	9/15/2008	OBFEDHOMELOA	0788307259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,387,911.11	S	C	9/15/2008	9/15/2008	CAP OF 08/09/15	F05825900F8E01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,305,454.55	S	C	9/15/2008	9/15/2008	5562377	F058259015D801
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,263,363.00	S	D	9/15/2008	9/15/2008	31Y9996687259	2594002453NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,196,525.19	S	C	9/15/2008	9/15/2008	NONREF	0363500254FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,196,525.19	S	D	9/15/2008	9/15/2008	2284500258JS	R-1107100259II
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,177,372.02	S	C	9/15/2008	9/15/2008	80915022901	F0482590140401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,145,454.55	S	C	9/15/2008	9/15/2008	CAP OF 08/09/15	F0782590146B01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,143,756.44	S	C	9/15/2008	9/15/2008	NONREF	F04825901ADF01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,041,666.67	S	C	9/15/2008	9/15/2008	80915005708	F058259005E501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,031,751.74	S	C	9/15/2008	9/15/2008	SWAP564559	0402700259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,023,475.25	S	C	9/15/2008	9/15/2008	OBDTCOAMERIC	0752001259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,010,178.15	S	C	9/15/2008	9/15/2008	1700784	3397000259FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,000,000.00	S	C	9/15/2008	9/15/2008	82563301780	F0482590011F01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,000,000.00	S	C	9/15/2008	9/15/2008	NONREF	F06825900BA501
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,000,000.00	S	C	9/15/2008	9/15/2008	SWF OF 08/09/15	F05825901F8501
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	987,358.56	S	C	9/15/2008	9/15/2008	NONREF	F04825901E4101
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	961,862.85	S	C	9/15/2008	9/15/2008	SWA05153251	0296100259FC
JPM 066-626277	LOTC	GCCM-BN-09810412	USD	940,669.55	S	D	9/15/2008	9/15/2008	D00005557168	2356700259FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	928,437.50	S	C	9/15/2008	9/15/2008	21000089	F0482590177901
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	928,437.50	S	C	9/15/2008	9/15/2008	21000089	F0682590178D01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	919,470.30	S	C	9/15/2008	9/15/2008	UBOCUB675862R	0498209259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	907,568.83	S	C	9/15/2008	9/15/2008	9.268E+14	R-4836000256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	842,276.46	S	C	9/15/2008	9/15/2008	NONREF	4166000259JO
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	833,333.33	S	C	9/15/2008	9/15/2008	096DFN0008001	F0482590174101
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	833,154.52	S	C	9/15/2008	9/15/2008	NONREF	7954700254JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	833,154.52	S	D	9/15/2008	9/15/2008	7954700254JS	R-1108400259II
JPM 066-626277	LOTC	GCCM-BN-09810412	USD	827,000.00	S	D	9/15/2008	9/15/2008	D00005564427	2966600259FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	812,500.00	S	C	9/15/2008	9/15/2008	NONREF	G0182593949701
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	794,527.09	S	C	9/15/2008	9/15/2008	NONREF	0131100254FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	794,527.09	S	D	9/15/2008	9/15/2008	0131100254FS	R-1109500259II
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	783,166.67	S	C	9/15/2008	9/15/2008	O4090973	0381602259FF
JPM 066-626412	LOTC	GCCM-BN10015-35/0A80	USD	757,000.00	S	D	9/15/2008	9/15/2008	D00005563615	2247400259FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	738,225.00	S	C	9/15/2008	9/15/2008	NONREF	F05825901F4201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	728,011.72	S	C	9/15/2008	9/15/2008	NONREF	5578400253JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	728,011.72	S	C	9/15/2008	9/15/2008	SWAP523710	0401400259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	728,011.72	S	D	9/15/2008	9/15/2008	5578400253JS	R-1111600259II
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	690,820.28	S	C	9/15/2008	9/15/2008	NONREF	0006900254FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	690,820.28	S	D	9/15/2008	9/15/2008	606356653-MNH	R-1118300259II
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	666,666.67	S	C	9/15/2008	9/15/2008	80915019374	F078259010C701
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	666,562.50	S	C	9/15/2008	9/15/2008	304951825	F04825901D0401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	625,000.00	S	C	9/15/2008	9/15/2008	NONREF	F048259008F301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	600,000.00	S	C	9/15/2008	9/15/2008	80915022159	F0582590132D01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	600,000.00	S	C	9/15/2008	9/15/2008	NONREF	F0582590055901
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	575,959.16	S	C	9/15/2008	9/15/2008	NONREF	F06825901E2A01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	547,261.94	S	C	9/15/2008	9/15/2008	NONREF	4209100259JO
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	536,290.73	S	C	9/15/2008	9/15/2008	80915022155	F0482590128A01

Part Acc	Entry	GSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	525,808.65	S	C	9/15/2008	9/15/2008	SWP000313067N001	1548500259FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	521,256.04	S	C	9/15/2008	9/15/2008	80915022160	F068259012FA01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	514,722.73	S	C	9/15/2008	9/15/2008	SWAP564760	0401300259FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	504,000.00	S	C	9/15/2008	9/15/2008	814PDL082210013	S06825913EFD01
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	470,000.00	S	D	9/15/2008	9/15/2008	D00005563080	2942300259FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	462,854.24	S	C	9/15/2008	9/15/2008	304951025	0761302259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	459,192.48	S	C	9/15/2008	9/15/2008	9.268E+14	R-4903300256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	454,083.68	S	C	9/15/2008	9/15/2008	OBFHLBPITTS	0351008259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	449,287.46	S	C	9/15/2008	9/15/2008	9.268E+14	R-4903800256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	442,863.15	S	C	9/15/2008	9/15/2008	9.268E+14	R-4904600256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	442,302.95	S	C	9/15/2008	9/15/2008	9.627E+15	R-4882000256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	442,117.81	S	C	9/15/2008	9/15/2008	INTERESTSWAP(L	9707100255JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	428,506.94	S	C	9/15/2008	9/15/2008	1000161IN2008091	1485800259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	426,572.27	S	C	9/15/2008	9/15/2008	NONREF	3962000259JO
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	416,666.67	S	C	9/15/2008	9/15/2008	1138523	F068259007CB01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	416,666.66	S	C	9/15/2008	9/15/2008	SWF OF 08/09/15	F05825901F8401
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	412,704.58	S	C	9/15/2008	9/15/2008	NONREF	9057800254JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	412,704.58	S	D	9/15/2008	9/15/2008	9057800254JS	R-1122300259II
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	411,399.40	S	C	9/15/2008	9/15/2008	NONREF	F06825901E1A01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	400,220.11	S	C	9/15/2008	9/15/2008	3.57657E+15	C0082594337201
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	397,090.70	S	C	9/15/2008	9/15/2008	80915021018	F0782590124F01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	383,855.00	S	C	9/15/2008	9/15/2008	385278	0025409259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	380,482.30	S	C	9/15/2008	9/15/2008	2.00706E+11	3293400259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	364,005.86	S	C	9/15/2008	9/15/2008	1700782	3395700259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	364,005.86	S	C	9/15/2008	9/15/2008	-202	4317500252FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	360,000.00	S	C	9/15/2008	9/15/2008	NONE 5696	F0682590054801
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	360,000.00	S	C	9/15/2008	9/15/2008	NONE 5696	F0682590066301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	360,000.00	S	C	9/15/2008	9/15/2008	6.9169E+15	R-4944100256FR
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	351,613.89	S	C	9/15/2008	9/15/2008	O4091024	F05825900E2A01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	350,887.15	S	C	9/15/2008	9/15/2008	DCM5374164	0557300259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	350,887.15	S	C	9/15/2008	9/15/2008	NONREF	0443800254FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	350,887.15	S	D	9/15/2008	9/15/2008	0443800254FS	R-1129600259II
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	350,000.00	S	C	9/15/2008	9/15/2008	80915022156	F0582590132B01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	348,378.28	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	5017500259FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	340,000.00	S	C	9/15/2008	9/15/2008	NONREF	F06825900C5001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	329,749.52	S	C	9/15/2008	9/15/2008	NONREF	F06825901E3001
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	327,605.28	S	C	9/15/2008	9/15/2008	OBMELLONTRUST	0697407259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	327,272.73	S	C	9/15/2008	9/15/2008	32586804	F05825900C9C01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	323,076.92	S	C	9/15/2008	9/15/2008	80915022158	F0582590132501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	317,288.22	S	C	9/15/2008	9/15/2008	CCS70	0249903259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	313,295.66	S	C	9/15/2008	9/15/2008	NONREF	F07825901B8C01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	298,219.18	S	C	9/15/2008	9/15/2008	GULFBM6625SLHI3S	0590600259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	285,567.08	S	C	9/15/2008	9/15/2008	NONREF	1782400256JO
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	284,461.46	S	C	9/15/2008	9/15/2008	1700MX127823	0626400259FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	283,484.35	S	C	9/15/2008	9/15/2008	CA080915050340	C0082594621201
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	280,000.00	S	C	9/15/2008	9/15/2008	330808060XOTOROP	C0082592697601
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	276,153.51	S	C	9/15/2008	9/15/2008	NONREF	7645200254JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	276,153.51	S	D	9/15/2008	9/15/2008	7645200254JS	R-1131400259II
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	261,041.67	S	C	9/15/2008	9/15/2008	1138282	F0482590055B01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	260,051.46	S	C	9/15/2008	9/15/2008	NONREF	4864900256FR
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	260,000.00	S	C	9/15/2008	9/15/2008	NONREF	F078259017C101

Enty Acc	Enty	GSSF Number	CCY	Amount	U/S	D/C	Value Date	Enty Date	Reference 1	Reference 2
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	250,000.00	S	C	9/15/2008	9/15/2008	NONREF	G0182593948001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	239,228.68	S	C	9/15/2008	9/15/2008	20000909PETROLE5	F0682590101401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	238,800.00	S	C	9/15/2008	9/15/2008	567345	F068259014E901
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	224,567.78	S	C	9/15/2008	9/15/2008	INTERESTSWAP(L	9707300255JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	223,403.56	S	C	9/15/2008	9/15/2008	OBDBTCOAMERIC	0796813259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	211,002.21	S	C	9/15/2008	9/15/2008	OBMELLONTRUST	0292601259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	210,532.29	S	C	9/15/2008	9/15/2008	9.27E+14	R-4866800256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	201,842.87	S	C	9/15/2008	9/15/2008	FTKY2590019	0264613259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	199,631.25	S	C	9/15/2008	9/15/2008	170562M	0662701259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	197,561.63	S	C	9/15/2008	9/15/2008	OB BKOFNYC	0266901259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	196,563.17	S	C	9/15/2008	9/15/2008	INTERESTSWAP(L	9707200255JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	195,589.72	S	C	9/15/2008	9/15/2008	-202	4321000252FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	193,021.02	S	C	9/15/2008	9/15/2008	OBDBTCOAMERIC	0480513259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	188,540.63	S	C	9/15/2008	9/15/2008	DERIVES	5263000259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	184,214.24	S	C	9/15/2008	9/15/2008	DERIVES	0316000259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	183,854.51	S	C	9/15/2008	9/15/2008	FI656353	0549800259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	182,002.93	S	C	9/15/2008	9/15/2008	NONREF	5570900253JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	182,002.93	S	D	9/15/2008	9/15/2008	5570900253JS	R-1132700259II
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	178,783.20	S	C	9/15/2008	9/15/2008	OBFHLBPITTS	0358813259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	175,443.58	S	C	9/15/2008	9/15/2008	9.27E+14	R-4850900256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	173,301.36	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	5015800259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	171,063.94	S	C	9/15/2008	9/15/2008	OBUSCENTRALF	0469007259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	165,332.47	S	C	9/15/2008	9/15/2008	OBFHLBPITTS	0343601259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	164,559.76	S	C	9/15/2008	9/15/2008	NONREF	F07825901EE301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	156,432.50	S	C	9/15/2008	9/15/2008	S1746210C2978556	R-4466800256FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	156,375.22	S	C	9/15/2008	9/15/2008	NONREF	0236000259FK
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	151,048.75	S	C	9/15/2008	9/15/2008	NONREF	S0682591022201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	148,986.00	S	C	9/15/2008	9/15/2008	OBFHLBPITTS	0348802259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	146,846.33	S	C	9/15/2008	9/15/2008	NONREF	4165900259JO
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	141,000.00	S	C	9/15/2008	9/15/2008	6.9169E+15	R-4944600256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	140,354.86	S	C	9/15/2008	9/15/2008	GEBAHH0000SLHI3S	6301200259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	140,354.86	S	C	9/15/2008	9/15/2008	INTERESTSWAP(L	9801500255JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	140,354.86	S	C	9/15/2008	9/15/2008	S0383958C2970304	R-8143300254JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	135,597.57	S	C	9/15/2008	9/15/2008	NONREF	4165800259JO
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	133,337.12	S	C	9/15/2008	9/15/2008	NONREF	0353800254FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	133,337.12	S	D	9/15/2008	9/15/2008	0353800254FS	R-1145800259II
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	131,463.85	S	C	9/15/2008	9/15/2008	NONREF	1782500256JO
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	130,684.94	S	C	9/15/2008	9/15/2008	OPT03L0203301	3177500259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	125,183.14	S	C	9/15/2008	9/15/2008	REF1133731L	0128602259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	125,098.15	S	C	9/15/2008	9/15/2008	REF1133727L	0127003259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	125,098.15	S	C	9/15/2008	9/15/2008	REF1133729L	0127707259FF
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,288.00	S	D	9/15/2008	9/15/2008	31Y9996688259	2594002454NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	124,040.07	S	C	9/15/2008	9/15/2008	SWP000313072N001	1548600259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	123,044.53	S	C	9/15/2008	9/15/2008	OBWESTCORPFC	R-0688414259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	117,989.31	S	C	9/15/2008	9/15/2008	450-4940646	R-0057714259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	105,719.62	S	C	9/15/2008	9/15/2008	FI656392	0664600259FC
JPM 066-626412	LOTC	GCCM-BN10015-35/OA80	USD	100,000.00	S	D	9/15/2008	9/15/2008	D00005563616	2247300259FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	99,889.27	S	C	9/15/2008	9/15/2008	22209922130007PO	C0082590150701
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	98,995.56	S	C	9/15/2008	9/15/2008	NONREF	LCT82591465000
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	98,858.95	S	C	9/15/2008	9/15/2008	450-4940644	R-0054101259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	98,717.86	S	C	9/15/2008	9/15/2008	-202	4321700252FS

Part Acc	Entry	GSSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	96,726.28	S	C	9/15/2008	9/15/2008	20110601HATFIELP	0803709259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	96,228.72	S	C	9/15/2008	9/15/2008	BNFSWAPS	0240907259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	90,526.04	S	C	9/15/2008	9/15/2008	GTASWP113413	4942000259JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	90,458.33	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	5016000259FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	88,235.30	S	C	9/15/2008	9/15/2008	NONREF	F0482590110F01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	84,212.92	S	C	9/15/2008	9/15/2008	NONREF	8726800254JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	84,212.92	S	D	9/15/2008	9/15/2008	8726800254JS	R-1150300259II
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	79,143.32	S	C	9/15/2008	9/15/2008	304951620	F05825901C6B01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	78,000.00	S	C	9/15/2008	9/15/2008	NONREF	0689300259JO
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	72,801.17	S	C	9/15/2008	9/15/2008	5.2768E+15	R-4904000256FR
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	72,515.36	S	C	9/15/2008	9/15/2008	F04825900E1001	B/O PARKER GLOBAL STRATEGIES LLC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	71,635.64	S	C	9/15/2008	9/15/2008	OBCHITTENDENT	0532209259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	70,116.67	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0350808259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	66,363.62	S	C	9/15/2008	9/15/2008		-202 4323600252FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	64,454.69	S	C	9/15/2008	9/15/2008	NONREF	LCK82590324400
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	64,377.51	S	C	9/15/2008	9/15/2008		-202 4323400252FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	62,785.29	S	C	9/15/2008	9/15/2008	661108060SOH070B	C0082590012801
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	62,729.07	S	C	9/15/2008	9/15/2008	OBHUNTCOL	0655508259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	57,846.10	S	C	9/15/2008	9/15/2008	OBALIANALEX	0509207259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	57,014.66	S	C	9/15/2008	9/15/2008	161454	0772802259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	55,588.21	S	C	9/15/2008	9/15/2008	1502187L3018382	9984300259JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	55,049.31	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0348908259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	54,181.82	S	C	9/15/2008	9/15/2008	NONREF	LCK82590387900
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	54,181.82	S	C	9/15/2008	9/15/2008	NONREF	LCK82590505700
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	53,191.49	S	C	9/15/2008	9/15/2008	80915019372	F078259010C501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	50,721.07	S	C	9/15/2008	9/15/2008		-202 4323200252FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	49,286.48	S	C	9/15/2008	9/15/2008		-202 4323700252FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	49,124.20	S	C	9/15/2008	9/15/2008	1700783	3395600259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	46,839.09	S	C	9/15/2008	9/15/2008	OBPACCOSBKRS	0654913259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	44,547.86	S	C	9/15/2008	9/15/2008	7.9768E+15	R-4939900256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	43,339.72	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	5016100259FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	42,850.00	S	C	9/15/2008	9/15/2008	001PDLL082270090	S0682590C28701
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	40,644.61	S	C	9/15/2008	9/15/2008	NONREF	0034200259FK
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	39,916.84	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0365207259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	39,196.35	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0364307259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	38,282.96	S	C	9/15/2008	9/15/2008	OBKOFNYC	0276108259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	36,769.68	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0354703259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	35,025.30	S	C	9/15/2008	9/15/2008	MT080915000298	0110908259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	34,042.71	S	C	9/15/2008	9/17/2008	D00005398018	R-4634400259HH
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	33,700.00	S	D	9/15/2008	9/15/2008	D00005553179	2356500259FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	32,278.37	S	C	9/15/2008	9/15/2008	5559771	F0582590063301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	32,226.56	S	C	9/15/2008	9/15/2008	161451	0764603259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	31,796.28	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0347302259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	31,576.03	S	C	9/15/2008	9/15/2008	OBWESTCORPFC	R-0660601259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	31,250.01	S	C	9/15/2008	9/15/2008	NONREF	F04825901AFD01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	30,586.11	S	C	9/15/2008	9/15/2008	SWRSSWPC99447	0018402259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	30,586.11	S	C	9/15/2008	9/15/2008	SWRSSWPC99447	0020003259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	30,181.48	S	C	9/15/2008	9/15/2008	7.9768E+15	R-4947100256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	28,747.68	S	C	9/15/2008	9/15/2008	OBKOFNYC	0283614259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	28,509.94	S	C	9/15/2008	9/15/2008	OBFEDHOMEL0A	0448607259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	28,486.92	S	C	9/15/2008	9/15/2008	DCM5833467	0548300259FC

Part Acc	Entry	GSSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	27,230.50	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0356813259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	27,173.19	S	C	9/15/2008	9/15/2008	OBBKOFNYC	0286513259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	27,092.32	S	C	9/15/2008	9/15/2008	MT080915000297	0110509259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	26,499.48	S	C	9/15/2008	9/15/2008	001PDLL082251245	S0682591394401
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	26,474.18	S	C	9/15/2008	9/15/2008		-202 4322600252FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	26,257.78	S	C	9/15/2008	9/15/2008	CAP OF 08/09/15	C0082594119901
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	25,991.81	S	C	9/15/2008	9/15/2008	OBFIRSTMERITA	0674107259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	25,757.50	S	C	9/15/2008	9/15/2008	OBBKOFNYC	0278909259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	21,669.28	S	C	9/15/2008	9/15/2008	8.35557E+15	F06825901E8F01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	20,816.23	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0783502259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	19,612.95	S	C	9/15/2008	9/15/2008	1970785L3827848	0265603259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	19,583.12	S	C	9/15/2008	9/15/2008		161453 0771502259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	18,064.41	S	C	9/15/2008	9/15/2008	NONREF	0621800259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	17,574.32	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	5016200259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	17,520.00	S	C	9/15/2008	9/15/2008	OPT05L0848701	3176200259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	17,188.89	S	C	9/15/2008	9/15/2008	F1656355	0638900259FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	16,989.87	S	C	9/15/2008	9/15/2008	GGPLP	C0082593599501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	16,840.14	S	C	9/15/2008	9/15/2008	7.9768E+15	R-4916100256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	15,722.77	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0805607259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	15,104.37	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0784102259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	14,913.89	S	C	9/15/2008	9/15/2008	DERIVES	0598100259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	14,854.65	S	C	9/15/2008	9/15/2008	SWAPPAYMENTS	0319814259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	13,902.78	S	C	9/15/2008	9/15/2008	4314MX183706	0497200259FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	13,853.39	S	C	9/15/2008	9/15/2008	OBBKOFNYC	0283414259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	13,485.00	S	C	9/15/2008	9/15/2008	21790404	F078259013FE01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	13,122.00	S	C	9/15/2008	9/15/2008	1.11117E+15	3616400259FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	13,071.56	S	C	9/15/2008	9/15/2008	CFN8874F	F078259018EC01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	12,427.19	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0345502259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	12,398.87	S	C	9/15/2008	9/15/2008	SWF OF 08/09/15	F06825901F3B01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	12,374.41	S	C	9/15/2008	9/15/2008	7.9768E+15	R-4942800256FR
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	11,880.10	S	C	9/15/2008	9/15/2008	99D005XT8	2490700259FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	11,400.00	S	C	9/15/2008	9/15/2008	CA080915050372	C0082594621501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	11,342.50	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0341501259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	11,325.43	S	C	9/15/2008	9/15/2008	NONREF	F0582590116C01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	10,356.67	S	C	9/15/2008	9/15/2008		161450 0763603259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	10,299.28	S	C	9/15/2008	9/15/2008	OBCOLBKTR	0420008259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	10,233.79	S	C	9/15/2008	9/15/2008		161449 0791907259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,978.44	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0357213259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,932.40	S	C	9/15/2008	9/15/2008		161452 0777408259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,330.91	S	C	9/15/2008	9/15/2008	OBCOLBKTR	0418902259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	9,148.39	S	C	9/15/2008	9/15/2008	GGPLP	C0082593598301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,138.19	S	C	9/15/2008	9/15/2008	OBCOLBKTR	0418908259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,100.55	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0341601259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,004.71	S	C	9/15/2008	9/15/2008	CS5264968	3941000256FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,679.94	S	C	9/15/2008	9/15/2008		362222086 5970843463
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,491.64	S	C	9/15/2008	9/15/2008	NONREF	4063800259JO
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,960.13	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0788008259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,136.44	S	C	9/15/2008	9/15/2008	OBBANGORSVGS	0111708259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,763.39	S	C	9/15/2008	9/15/2008	OBFEDHOMEOA	0433809259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,631.38	S	C	9/15/2008	9/15/2008	DCM5833572	0547800259FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	6,627.25	S	C	9/15/2008	9/15/2008	CAP OF 08/09/10	C0082590299001

Part Acc	Entry	GSSF Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	6,616.57	S	C	9/15/2008	9/15/2008	031PDLL082280060	S0682590BF7701
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,191.15	S	C	9/15/2008	9/15/2008	OBMELLONTRUST	0756603259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,114.44	S	C	9/15/2008	9/15/2008	161448	0768502259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,066.67	S	C	9/15/2008	9/15/2008	NONREF	4971600256FR
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	5,254.79	S	C	9/15/2008	9/15/2008	C0082594385101	B/O 8300095500
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	5,162.22	S	C	9/15/2008	9/15/2008	OB BKOFNYC	0276008259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	5,152.22	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0787708259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	5,023.75	S	C	9/15/2008	9/15/2008	OBMELLONTRUST	0755803259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,682.56	S	C	9/15/2008	9/15/2008	OBCAROLINAFIR	0357801259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,397.18	S	C	9/15/2008	9/15/2008	OBPACCOSBKRS	0654813259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,215.52	S	C	9/15/2008	9/15/2008	65322	1262000256JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,206.25	S	C	9/15/2008	9/15/2008	D00005294419	R-4799600259HH
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,978.33	S	C	9/15/2008	9/15/2008	814PDLL082260011	S0682590C01301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,866.52	S	C	9/15/2008	9/15/2008	362222085	5970843465
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,745.56	S	C	9/15/2008	9/15/2008	5562762	F068259017D301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,714.62	S	C	9/15/2008	9/15/2008	OBCOLBKTR	0418201259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,694.53	S	C	9/15/2008	9/15/2008	CAP OF 08/09/15	C0082594712201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,422.11	S	C	9/15/2008	9/15/2008	OB BKOFNYC	0287507259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,202.30	S	C	9/15/2008	9/15/2008	OB BKOFNYC	0286613259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,004.73	S	C	9/15/2008	9/15/2008	OBCOLBKTR	0592403259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,848.94	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0783602259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,459.34	S	C	9/15/2008	9/15/2008	OB BKOFNYC	0279009259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,299.38	S	C	9/15/2008	9/15/2008	NONREF	1262300256JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,187.90	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0806107259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,996.10	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0766401259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,839.31	S	C	9/15/2008	9/15/2008	0020402254FF	4716400259HH
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,702.90	S	C	9/15/2008	9/15/2008	4.55557E+15	C0082594435201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,693.39	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0783702259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,643.82	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0776303259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,483.83	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0805414259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,473.44	S	C	9/15/2008	9/15/2008	915166039	F0682590159501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,276.12	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0777313259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,084.75	S	C	9/15/2008	9/15/2008	OBCOMPASSBANK	0782802259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	997.15	S	C	9/15/2008	9/17/2008	D00001123129	R-5072800260HH
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	900.69	S	C	9/15/2008	9/17/2008	D00000980209	R-5026900260HH
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	872	S	C	9/15/2008	9/15/2008	NONREF	0041600259FK
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	728.01	S	C	9/15/2008	9/15/2008	OBMELLONTRUST	0330701259FF
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	506.61	S	D	9/15/2008	9/15/2008	NONREF	2466186000BD
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	365.56	S	C	9/15/2008	9/16/2008	D00005435111	R-4632100259HH
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	252.15	S	C	9/15/2008	9/15/2008	OB FEDHOMELOA	0766102259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	185.73	S	C	9/15/2008	9/15/2008	CFN8874H	F0582590188A01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	139.18	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0353909259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	128.73	S	C	9/15/2008	9/15/2008	OBFHLPITTS	0353709259FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	76.83	S	C	9/15/2008	9/18/2008	D00004609274	R-5517100262HH
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	39.22	S	C	9/15/2008	9/15/2008	OBMELLONTRUST	0761502259FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	11.02	S	C	9/15/2008	9/15/2008	SWF OF 08/09/15	F05825901F8601
Citi 3054-5087	LBCC	AA7-95008	USD	558,880.00	S	C	9/15/2008	9/15/2008	00374421/080915	C0082590416301

Item # Entity Issuance C/C Amount U.S. D/C Value Date Entry Date Reference Reference #

Citi 3054-5087	LBCC	AA7-95008	USD	4,557.32	S	C	9/15/2008	9/15/2008	085BHO01591		C0082590998401
Citi 3054-5087	LBCC	AA7-95008	USD	1,820,000.00	S	C	9/15/2008	9/15/2008	085BIG05305		C0082592101601
Citi 3054-5087	LBCC	AA7-95008	USD	3,509,000.00	S	C	9/15/2008	9/15/2008	27070082BKD916		F0482590093F01
Citi 3054-5087	LBCC	AA7-95008	USD	2,122.50	S	C	9/15/2008	9/15/2008	304950292	F058259013EE01	
Citi 3054-5087	LBCC	AA7-95008	USD	973,210.00	S	C	9/15/2008	9/15/2008	584ARB019341OMF		C0082590819501
Citi 3054-5087	LBCC	AA7-95008	USD	9,918.64	S	C	9/15/2008	9/15/2008	8248TYA140601		S0682550532501
Citi 3054-5087	LBCC	AA7-95008	USD	321,000.00	S	C	9/15/2008	9/15/2008	AAAAGU203096		C0082590371301
Citi 3054-5087	LBCC	AA7-95008	USD	1,254,060.00	S	C	9/15/2008	9/15/2008	ABGRAA3934SLH13N		S0682550A74A01
Citi 3054-5087	LBCC	AA7-95008	USD	19,221.86	S	C	9/15/2008	9/15/2008	AGR12200005LH13N		C0082591209501
Citi 3054-5087	LBCC	AA7-95008	USD	100,000.00	S	C	9/15/2008	9/15/2008	ALETTI		C0082590511001
Citi 3054-5087	LBCC	AA7-95008	USD	500,000.00	S	C	9/15/2008	9/15/2008	ALMBKK0605SLI2L		C0082591242901
Citi 3054-5087	LBCC	AA7-95008	USD	696,250.00	S	C	9/15/2008	9/15/2008	ALMBKK3925SLI2L		C0082591204201
BofA 601413713014	LBDD	09837748	CHF	253.86	S	D	9/15/2008	9/15/2008	BILLING CHARGES		

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Citi 11037420	LBDP	09837749-GBP	GBP	3,648.12	S	D	9/15/2008	9/15/2008	20282446	D00005548709	J00005876191
Bofa 601413118016	LBFP	997-99044	CHF	253.86	S	D	9/15/2008	9/15/2008	BILLING CHARGES		6.01465E+13
Bofa 601917062016	LBFP	99799046	EUR	157	S	D	9/15/2008	9/15/2008	BILLING CHARGES		6.01965E+13
SEB 52018529978	LBFP	997-99043	SEK	179,535.42	S	C	9/15/2008	9/15/2008	FFC8901100000176		5552990687
Citi 3054-5087	LBCC	AA7-95008	USD	1,555,000.00	S	C	9/15/2008	9/15/2008	ALMBKK5349SLI12L	C0082591457701	
Citi 3054-5087	LBCC	AA7-95008	USD	1,350,000.00	S	C	9/15/2008	9/15/2008	BAERZZ4256SLHI3N	C0082590400701	
Citi 3054-5087	LBCC	AA7-95008	USD	1,247,575.00	S	C	9/15/2008	9/15/2008	BCAPROFILO SPA	C0082591057201	
Citi 3054-5087	LBCC	AA7-95008	USD	204,047.14	S	C	9/15/2008	9/15/2008	BCO DE BOGOTA	C0082591084701	
Citi 3054-5087	LBCC	AA7-95008	USD	1,395,100.00	S	C	9/15/2008	9/15/2008	BNINJA3951SLHI3S	C0082591126301	
Citi 3054-5087	LBCC	AA7-95008	USD	596,052.70	S	C	9/15/2008	9/15/2008	BNPAPP0925SLHI3N	C0082590321701	
Citi 3054-5087	LBCC	AA7-95008	USD	129,351.37	S	C	9/15/2008	9/15/2008	BOFA6S0000SLHI3N	F06825901F6601	
Citi 3054-5087	LBCC	AA7-95008	USD	21,885,000.00	S	C	9/15/2008	9/15/2008	CAIXB1459SLHI3N	S06825605B1701	
Citi 3054-5087	LBCC	AA7-95008	USD	183,553.79	S	C	9/15/2008	9/15/2008	CELFIN CAPITAL	F04825901D7D01	
Citi 3054-5087	LBCC	AA7-95008	USD	1,100,000.00	S	C	9/15/2008	9/15/2008	CRES2X1394SLHI3N	C0082590548201	
Citi 3054-5087	LBCC	AA7-95008	USD	1,052,500.00	S	C	9/15/2008	9/15/2008	CRES2X1394SLHI3N	C0082590791001	

Entry Number Entry Date Entry Date Entry Date Reference 1 Reference 2

Entry Number	Entry Date	Entry Date	Entry Date	Reference 1	Reference 2	
Citi 3054-5087	LBCC AA7-95008	USD	518,125.00 S C	9/15/2008	9/15/2008 CRES2X3945SLHI3N	C0082590552901
Citi 3054-5087	LBCC AA7-95008	USD	550,000.00 S C	9/15/2008	9/15/2008 CRES2X3945SLHI3N	C0082590555701
Citi 3054-5087	LBCC AA7-95008	USD	399,000.00 S C	9/15/2008	9/15/2008 CRES2X4105SLHI3N	C0082590552701
Citi 3054-5087	LBCC AA7-95008	USD	1,650,489.62 S C	9/15/2008	9/15/2008 DA SENT 9.24	F07825901B8E01
Citi 3054-5087	LBCC AA7-95008	USD	14,130.64 S C	9/15/2008	9/15/2008 FOR 997-95000	F0482590043901
Citi 3054-5087	LBCC AA7-95008	USD	1,000,000.00 S C	9/15/2008	9/15/2008 FTBC3C0665SLHI3N	F0582590022E01
Citi 3054-5087	LBCC AA7-95008	USD	800,000.00 S C	9/15/2008	9/15/2008 FTBC3C0664SLHI3N	F0582590022B01
Citi 3054-5087	LBCC AA7-95008	USD	1,000,000.00 S C	9/15/2008	9/15/2008 FTBC3C0667SLHI3N	F0682590024101
Citi 3054-5087	LBCC AA7-95008	USD	100,000.00 S C	9/15/2008	9/15/2008 FTBC3C0674SLHI3N	F0582590022501
Citi 3054-5087	LBCC AA7-95008	USD	1,116,800.00 S C	9/15/2008	9/15/2008 FTBC3C1396SLHI3N	F0682590023701
Citi 3054-5087	LBCC AA7-95008	USD	3,761,370.00 S C	9/15/2008	9/15/2008 FTBC3C3931SLHI3N	F0482590020C01
Citi 3054-5087	LBCC AA7-95008	USD	698,700.00 S C	9/15/2008	9/15/2008 FTBC3C3974SLHI3N	F0582590022901

Entry Number Entry Date Entry Date Entry Date Reference 1 Reference 2

Entry Number	Entry Date	Entry Date	Entry Date	Reference 1	Reference 2
Citi 3054-5087	LBCC AA7-95008	USD	1,000,000.00 S C	9/15/2008 FTBC3C6075SLHI3N	9/15/2008 FTBC3C6075SLHI3N
Citi 3054-5087	LBCC AA7-95008	USD	200,000.00 S C	9/15/2008 FTBC3C6097SLHI3N	9/15/2008 FTBC3C6097SLHI3N
Citi 3054-5087	LBCC AA7-95008	USD	1,000,000.00 S C	9/15/2008 FTBC3C6546SLHI3N	9/15/2008 FTBC3C6546SLHI3N
Citi 3054-5087	LBCC AA7-95008	USD	1,000,000.00 S C	9/15/2008 FTBC3C6548SLHI3N	9/15/2008 FTBC3C6548SLHI3N
Citi 3054-5087	LBCC AA7-95008	USD	1,000,000.00 S C	9/15/2008 FTBC3C6549SLHI3N	9/15/2008 FTBC3C6549SLHI3N
Citi 3054-5087	LBCC AA7-95008	USD	400,000.00 S C	9/15/2008 FTBC3C6667SLHI3N	9/15/2008 FTBC3C6667SLHI3N
Citi 3054-5087	LBCC AA7-95008	USD	349,200.00 S C	9/15/2008 FX08008337	9/15/2008 FX08008337
Citi 3054-5087	LBCC AA7-95008	USD	698,200.00 S C	9/15/2008 FX08008346	9/15/2008 FX08008346
Citi 3054-5087	LBCC AA7-95008	USD	10,000.50 S C	9/15/2008 FX0825500027.A	9/15/2008 FX0825500027.A
Citi 3054-5087	LBCC AA7-95008	USD	140,370.00 S C	9/15/2008 FX0825500035.A	9/15/2008 FX0825500035.A
Citi 3054-5087	LBCC AA7-95008	USD	7,011,000.00 S C	9/15/2008 FX0825500041.A	9/15/2008 FX0825500041.A
Citi 3054-5087	LBCC AA7-95008	USD	7,012,000.00 S C	9/15/2008 FX0825500042.A	9/15/2008 FX0825500042.A

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Entry Number	Entry Date	Entry Date	Entry Date	Reference 1	Reference 2	
Citi 3054-5087	LBCC AA7-95008	USD	350,000.00 S C	9/15/2008	9/15/2008 FX0825500079.A	C0082592540301
Citi 3054-5087	LBCC AA7-95008	USD	279,800.00 S C	9/15/2008	9/15/2008 FX0825500080.A	C0082592540401
Citi 3054-5087	LBCC AA7-95008	USD	393,312.50 S C	9/15/2008	9/15/2008 FX.1475874	F0582590160F01
Citi 3054-5087	LBCC AA7-95008	USD	700,000.00 S C	9/15/2008	9/15/2008 HAMBSX8256SLI12L	C0082591211101
Citi 3054-5087	LBCC AA7-95008	USD	796,500.00 S C	9/15/2008	9/15/2008 HLBBHH0465SLH13S	C0082590711901
Citi 3054-5087	LBCC AA7-95008	USD	400,150.00 S C	9/15/2008	9/15/2008 HLBBHH0465SLH13S	C0082590712001
Citi 3054-5087	LBCC AA7-95008	USD	399,650.00 S C	9/15/2008	9/15/2008 HLBBHH0465SLH13S	C0082590712101
Citi 3054-5087	LBCC AA7-95008	USD	400,150.00 S C	9/15/2008	9/15/2008 HLBBHH0465SLH13S	C0082590712801
Citi 3054-5087	LBCC AA7-95008	USD	418,680.00 S C	9/15/2008	9/15/2008 HLBBHH4124SLH13S	C0082590708801
Citi 3054-5087	LBCC AA7-95008	USD	278,080.00 S C	9/15/2008	9/15/2008 HLBBHH4124SLH13S	C0082590720201
Citi 3054-5087	LBCC AA7-95008	USD	244,072.50 S C	9/15/2008	9/15/2008 MASHREQBANK	C0082592949801
Citi 3054-5087	LBCC AA7-95008	USD	239,572.43 S C	9/15/2008	9/15/2008 NDF150920089	S0682561476301

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Citi 3054-5087	LBCC	AA7-95008	USD	466,440.00	S	C	9/15/2008	9/15/2008	NONREF		C0082590415201
Citi 3054-5087	LBCC	AA7-95008	USD	50,695,000.00	S	C	9/15/2008	9/15/2008	NONREF		C0082590437801
Citi 3054-5087	LBCC	AA7-95008	USD	3,254.50	S	C	9/15/2008	9/15/2008	NONREF		C0082590499801
Citi 3054-5087	LBCC	AA7-95008	USD	1,401,180.00	S	C	9/15/2008	9/15/2008	NONREF		C0082594845301
Citi 3054-5087	LBCC	AA7-95008	USD	50,704.93	S	C	9/15/2008	9/15/2008	NONREF		F068259008F701
Citi 3054-5087	LBCC	AA7-95008	USD	28,463,681.24	S	C	9/15/2008	9/15/2008	NONREF		F06825901EBA01
Citi 3054-5087	LBCC	AA7-95008	USD	1	S	C	9/15/2008	9/15/2008	NONREF		G1582590000701
Citi 3054-5087	LBCC	AA7-95008	USD	1	S	C	9/15/2008	9/15/2008	NONREF		G1582590001101
Citi 3054-5087	LBCC	AA7-95008	USD	1	S	C	9/15/2008	9/15/2008	NONREF		G1582590001501
Citi 3054-5087	LBCC	AA7-95008	USD	10	S	C	9/15/2008	9/15/2008	NONREF		G1582590002301
Citi 3054-5087	LBCC	AA7-95008	USD	10	S	C	9/15/2008	9/15/2008	NONREF		G1582590002901
Citi 3054-5087	LBCC	AA7-95008	USD	82.5	S	C	9/15/2008	9/15/2008	NONREF		G1582590012501

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Citi 3054-5087	LBCC	AA7-95008	USD	108	S	C	9/15/2008	9/15/2008	NONREF		G1582590016401
Citi 3054-5087	LBCC	AA7-95008	USD	152	S	C	9/15/2008	9/15/2008	NONREF		G1582590021701
Citi 3054-5087	LBCC	AA7-95008	USD	200	S	C	9/15/2008	9/15/2008	NONREF		G1582590026801
Citi 3054-5087	LBCC	AA7-95008	USD	270	S	C	9/15/2008	9/15/2008	NONREF		G1582590034401
Citi 3054-5087	LBCC	AA7-95008	USD	306	S	C	9/15/2008	9/15/2008	NONREF		G1582590037301
Citi 3054-5087	LBCC	AA7-95008	USD	375	S	C	9/15/2008	9/15/2008	NONREF		G1582590042901
Citi 3054-5087	LBCC	AA7-95008	USD	400	S	C	9/15/2008	9/15/2008	NONREF		G1582590045701
Citi 3054-5087	LBCC	AA7-95008	USD	1,819,103.10	S	C	9/15/2008	9/15/2008	NONREF		LCK82590036600
Citi 3054-5087	LBCC	AA7-95008	USD	3,000,000.00	S	C	9/15/2008	9/15/2008	NONREF		S06825608A3A01
Citi 3054-5087	LBCC	AA7-95008	USD	473,237.64	S	C	9/15/2008	9/15/2008	NONREF		S0682561084501
Citi 3054-5087	LBCC	AA7-95008	USD	124,986.76	S	C	9/15/2008	9/15/2008	NONREF		S068259053B001
Citi 3054-5087	LBCC	AA7-95008	USD	551,323.68	S	C	9/15/2008	9/15/2008	NONREF		S0682590736E01

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Citi 3054-5087	LBCC	AA7-95008	USD	1,396,400.00	S	C	9/15/2008	9/15/2008	SWF OF 08/09/11	C0082590194001
Citi 3054-5087	LBCC	AA7-95008	USD	698,900.00	S	C	9/15/2008	9/15/2008	SWF OF 08/09/11	C0082590194501
Citi 3054-5087	LBCC	AA7-95008	USD	254.7	S	C	9/15/2008	9/15/2008	TTN OF 08/09/15	C0082591828401
Citi 3054-5087	LBCC	AA7-95008	USD	2,405.50	S	C	9/15/2008	9/15/2008	TTN OF 08/09/15	C0082591828601
Citi 3054-5087	LBCC	AA7-95008	USD	339.6	S	C	9/15/2008	9/15/2008	TTN OF 08/09/15	C0082591829201
Citi 3054-5087	LBCC	AA7-95008	USD	19,810.00	S	C	9/15/2008	9/15/2008	TTN OF 08/09/15	C0082591832101
Citi 3054-5087	LBCC	AA7-95008	USD	51,789.00	S	C	9/15/2008	9/15/2008	TTN OF 08/09/15	C0082591835001
Citi 3054-5087	LBCC	AA7-95008	USD	60,845.00	S	C	9/15/2008	9/15/2008	TTN OF 08/09/15	C0082591855701
Citi 3054-5087	LBCC	AA7-95008	USD	1,000,000.00	S	C	9/15/2008	9/15/2008	TURKIVE SINAI	S0682560F0D201
Citi 3054-5087	LBCC	AA7-95008	USD	13,076,870.00	S	C	9/15/2008	9/16/2008	LB/LBCC	F0482590020C01
Citi 3054-5087	LBCC	AA7-95008	USD	64,994,000.00	S	D	9/15/2008	9/15/2008	FX128677460	S06825912E0E01
Citi 3054-5087	LBCC	AA7-95008	USD	83,186.44	S	D	9/15/2008	9/15/2008	FX135098222	S06825912C1101

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Citi 3054-5087	LBCC	AA7-95008	USD	278,960.00	S	D	9/15/2008	9/15/2008	FX143041146	S06825912CDF01
Citi 3054-5087	LBCC	AA7-95008	USD	139,790.00	S	D	9/15/2008	9/15/2008	FX143041147	S06825912CE001
Citi 3054-5087	LBCC	AA7-95008	USD	20,926.50	S	D	9/15/2008	9/15/2008	FX143130696	S06825912D0A01
Citi 3054-5087	LBCC	AA7-95008	USD	4,185.30	S	D	9/15/2008	9/15/2008	FX143140976	S06825912D0C01
Citi 3054-5087	LBCC	AA7-95008	USD	117,000.00	S	D	9/15/2008	9/15/2008	FX143500277	S06825912D4701
Citi 3054-5087	LBCC	AA7-95008	USD	316,350.00	S	D	9/15/2008	9/15/2008	FX143500280	S06825912D4D01
Citi 3054-5087	LBCC	AA7-95008	USD	341,325.00	S	D	9/15/2008	9/15/2008	FX143500281	S06825912D4F01
Citi 3054-5087	LBCC	AA7-95008	USD	335,000.00	S	D	9/15/2008	9/15/2008	FX143500284	S06825912D4C01
Citi 3054-5087	LBCC	AA7-95008	USD	76,500.00	S	D	9/15/2008	9/15/2008	FX143500286	S06825912D5101
Citi 3054-5087	LBCC	AA7-95008	USD	205,875.00	S	D	9/15/2008	9/15/2008	FX143500313	S06825912D5F01
Citi 3054-5087	LBCC	AA7-95008	USD	217,125.00	S	D	9/15/2008	9/15/2008	FX143500314	S06825912D6A01
Citi 3054-5087	LBCC	AA7-95008	USD	110,250.00	S	D	9/15/2008	9/15/2008	FX143500328	S06825912D6401

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Citi 3054-5087	LBCC	AA7-95008	USD	220 S	D	9/15/2008	9/15/2008	FX143987237	S06825912DBE01
Citi 3054-5087	LBCC	AA7-95008	USD	1,115.28 S	D	9/15/2008	9/15/2008	FX143987238	S06825912DBE01
Citi 3054-5087	LBCC	AA7-95008	USD	10 S	D	9/15/2008	9/15/2008	FX143987239	S06825912DBA01
Citi 3054-5087	LBCC	AA7-95008	USD	1,470.00 S	D	9/15/2008	9/15/2008	FX143987241	S06825912DBD01
Citi 3054-5087	LBCC	AA7-95008	USD	175,500.00 S	D	9/15/2008	9/15/2008	FX143993054	S06825912DC601
Citi 3054-5087	LBCC	AA7-95008	USD	184,188.00 S	D	9/15/2008	9/15/2008	FX143993108	S06825912DEF01
Citi 3054-5087	LBCC	AA7-95008	USD	248,960.45 S	D	9/15/2008	9/15/2008	FX143993673	S06825912E1C01
Citi 3054-5087	LBCC	AA7-95008	USD	86,146.39 S	D	9/15/2008	9/15/2008	FX143993674	S06825912E1D01
Citi 3054-5087	LBCC	AA7-95008	USD	308,951.91 S	D	9/15/2008	9/15/2008	FX143994618	S06825912E3201
Citi 3054-5087	LBCC	AA7-95008	USD	4,188.00 S	D	9/15/2008	9/15/2008	FX143994814	S06825912E3501
Citi 4061-5501	LBCC	10000904/41	USD	61,053.31 S	C	9/15/2008	9/15/2008	68681	F0582590108C01
Citi 4061-5501	LBCC	10000904/41	USD	632.92 S	C	9/15/2008	9/15/2008	NONREF	C0082594723501
Citi 4061-5501	LBCC	10000904/41	USD	332,233.08 S	C	9/15/2008	9/15/2008	WM37865	C0082593995101
Citi 4061-5501	LBCC	10000904/41	USD	331.81 S	C	9/15/2008	9/15/2008	WM37876	C0082593809801
Citi 3077-4322	LBCC	09819775-USD	USD	35,174.96 S	C	9/15/2008	9/15/2008	F0582590082D01	C00001900324
Citi 3077-4322	LBCC	09819775-USD	USD	35,174.96 S	C	9/15/2008	9/15/2008	NONREF	F0582590082D01
JPM 066-647517	LBCC	GCCM-BN-09812097-USD	USD	1,747,579.53 S	C	9/15/2008	9/15/2008	43978200108	0038507259FF

J00005885617 PNBPU33XXX

Cont Acct	Entry	GCCM Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	627,434.55	S	C	9/15/2008	9/15/2008	2.00809E+14	0044308259FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	2,808,126.00	S	C	9/15/2008	9/15/2008	20139685WALSTORE	0378007259FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	90,914.40	S	C	9/15/2008	9/15/2008	9906400001	2256900256JO
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	562,741.08	S	C	9/15/2008	9/15/2008	CA080912033790	3356900259FC
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	72,937.70	S	C	9/15/2008	9/15/2008	INV32066-1	0047113259FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	239,000.00	S	C	9/15/2008	9/15/2008	NONREF	1009300259FS
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	347,716.95	S	C	9/15/2008	9/15/2008	NONREF	1051400259JO
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,762,470.00	S	C	9/15/2008	9/15/2008	NONREF	2315500256FS
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	789,419.36	S	C	9/15/2008	9/15/2008	NONREF	2451700259JO
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	287.85	S	C	9/15/2008	9/15/2008	NONREF	2475800259FS
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	7,696.41	S	C	9/15/2008	9/15/2008	NONREF	2563469727TC
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	34,191.00	S	C	9/15/2008	9/15/2008	NONREF	2563469730TC

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JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	12,484.40	S	C	9/15/2008	9/15/2008	OBBNCBISMARCK	0145609259FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	812,043.00	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	0995900259FC
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	63,450.00	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	1166600259FC
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	2,610,090.91	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	4908700259FC
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	20,526.37	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	4910300259FC
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,708,376.60	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	4995400259FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	20,179.76	S	C	9/15/2008	9/15/2008		3602 0426614259FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	1,200,746.05	S	C	9/15/2008	9/15/2008		21000021 0590903259FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	832,196.72	S	C	9/15/2008	9/15/2008		21000021 0608301259FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	5,195.88	S	C	9/15/2008	9/15/2008	647781D461402	0713909259FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	2,803.19	S	C	9/15/2008	9/15/2008	647887D461403	0718914259FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	5,843.89	S	C	9/15/2008	9/15/2008	OBBKOFNYC	0546608259FF

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JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	13,042.15	S	C	9/15/2008	9/15/2008	OBBKOFNYC	0553113259FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	149,820.47	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	5822700259FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	30,814.51	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	5825400259FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	46,221.77	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	5825500259FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	176,500.90	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	5825600259FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	33,614.51	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	5829800259FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	45,577.96	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	6072600259FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	127,612.45	S	C	9/15/2008	9/15/2008	OBCITIBANKNYC	6072800259FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	910,873.60	S	C	9/15/2008	9/15/2008	OBDBTCOAMERIC	0733903259FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	70,598.02	S	C	9/15/2008	9/15/2008	OBMELLONTRUST	0578301259FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	54,515.33	S	C	9/15/2008	9/15/2008	OBMELLONTRUST	0588502259FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	35,180.56	S	C	9/15/2008	9/15/2008	OBMELLONTRUST	0593009259FF
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	612.54	S	C	9/15/2008	9/15/2008	31Y9970669259	2591000669XP
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	4,835,749.00	S	C	9/15/2008	9/15/2008	31Y9995154256	2562001286XN
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2669348	S	C	9/15/2008	9/15/2008	31Y9995155256	2562001287XN

Part Acc	Entry	GSSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	160.02	S	C	9/15/2008	9/15/2008	31Y9970614259	2591000614XP
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,263,203.00	S	C	9/15/2008	9/15/2008	31Y9996704256	2562003101XN
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	15.75	S	C	9/15/2008	9/15/2008	31Y9970615259	2591000615XP
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,272.00	S	C	9/15/2008	9/15/2008	31Y9996705256	2562003102XN
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	51,500,000.00	S	C	9/15/2008	9/15/2008	D00005562784	2240400259FS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	260,000.00	S	C	9/15/2008	9/15/2008	OBCYNATLBKL	0783701259FF
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	22,800,000.00	S	C	9/15/2008	9/15/2008	NONREF	3033500259FQ
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	74,671.67	S	C	9/15/2008	9/15/2008	NONREF	4455600259FD
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	407,300,000.00	S	C	9/15/2008	9/15/2008	NONREF	6362900259FD
Citi 3062-6522	LBSF	GCCM-BN-09861020-USD	USD	466,812.00	S	C	9/15/2008	9/15/2008	147934	C0082591704601
Citi 3062-6522	LBSF	GCCM-BN-09861020-USD	USD	1,200.00	S	C	9/15/2008	9/15/2008	BAEC2B0151SLHI3S	C0082590799001
Citi 3062-6522	LBSF	GCCM-BN-09861020-USD	USD	207,067.50	S	C	9/15/2008	9/15/2008	NONREF	S06825901EA601
JPM 066-292-301	LBSF	09838234-USD	USD	193,629.68	S	C	9/15/2008	9/18/2008	7.54787E+11	DIVD-A208262AJST
JPM 066-210-860	LCPI	10000907/21	USD	236,088.54	S	C	9/15/2008	9/15/2008	5DM999V50	R-4644800259HH
JPM 066-210-860	LCPI	10000907/21	USD	150,757.16	S	C	9/15/2008	9/17/2008	73299PLK5	INTR-T308261CPPY
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	38,700,000.00	S	D	9/16/2008	9/16/2008	D00005566652	5118400260JS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	18,968,726.61	S	D	9/16/2008	9/16/2008	D00005566776	5542400260JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	17,892,027.78	S	C	9/16/2008	9/16/2008	P 729	F04826000FFD01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	17,170,000.00	S	C	9/16/2008	9/16/2008	80916006813	F0682600064301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	13,850,000.00	S	C	9/16/2008	9/16/2008	304955077	0382908260FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	12,100,000.00	S	C	9/16/2008	9/16/2008	001B001073390004	S0682601130D01
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	9,784,590.26	S	C	9/16/2008	9/16/2008	IKO20826099549	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	9,425,000.00	S	C	9/16/2008	9/16/2008	CFN4969	C0082604266601
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	7,900,000.00	S	D	9/16/2008	9/16/2008	D00005566656	5664700260JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	7,540,000.00	S	C	9/16/2008	9/16/2008	CAP OF 08/09/16	F07826000C0801
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	7,461,453.36	S	C	9/16/2008	9/16/2008	974546	F07826000F1D01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	5,123,495.16	S	C	9/16/2008	9/16/2008	NONREF	C0082604028201
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	5,000,000.00	S	D	9/16/2008	9/16/2008	D00005566657	5140500260JS
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	4,836,695.00	S	D	9/16/2008	9/16/2008	31Y9995155260	2603000155NY
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,509,139.73	S	C	9/16/2008	9/16/2008	NONREF	C0082604550601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,900,000.00	S	C	9/16/2008	9/16/2008	NONREF	G0182603435001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,888,888.89	S	C	9/16/2008	9/16/2008	BUCYRUS INTERNAT	F0682600152301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,744,444.44	S	C	9/16/2008	9/16/2008	NONREF	LCK82600470600
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,400,000.00	S	C	9/16/2008	9/16/2008	80916006811	F0482600063201
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,111,111.11	S	C	9/16/2008	9/16/2008	NONREF	F05826000D6E01
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	2,780,000.00	S	D	9/16/2008	9/16/2008	D00005566060	4751500260JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,749,062.50	S	C	9/16/2008	9/16/2008	DANDA HOLDING TL	F0682600032C01
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2,669,870.00	S	D	9/16/2008	9/16/2008	31Y9995156260	2603000156NY
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	2,500,000.00	S	D	9/16/2008	9/16/2008	D00005566058	4751400260JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,437,500.00	S	C	9/16/2008	9/16/2008	7.56657E+15	C0082604323301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,333,333.33	S	C	9/16/2008	9/16/2008	CAP OF 08/09/16	F0682600112D01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,333,333.33	S	C	9/16/2008	9/16/2008	NONREF	F0482600055F01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,885,000.00	S	C	9/16/2008	9/16/2008	BRICKMAN	F078260014D701
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,666,666.67	S	C	9/16/2008	9/16/2008	7.56657E+15	C0082603597101
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,659,620.00	S	C	9/16/2008	9/16/2008	REFFX	1483300260FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,614,958.17	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0610903260FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,500,000.00	S	C	9/16/2008	9/16/2008	VEYANCE TECHNOLO	S0682600EA4401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,455,938.70	S	C	9/16/2008	9/16/2008	000108GF9000	F07826000F0F01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,292,145.83	S	C	9/16/2008	9/16/2008	NONREF	LCK82600453000
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,285,546.87	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0648101260FF

Part Acc	Entry	GSSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,266,666.67	S	C	9/16/2008	9/16/2008	80916006817	F0682600064401
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,263,450.00	S	D	9/16/2008	9/16/2008	31Y9996700260	2604002305NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,261,006.94	S	C	9/16/2008	9/16/2008	S0783969C2974311	R-9770800255FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,250,000.00	S	C	9/16/2008	9/16/2008	80916018703	F0482600106501
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,166,666.67	S	C	9/16/2008	9/16/2008	NONREF	F07826000D0101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,166,666.67	S	C	9/16/2008	9/16/2008	SEPT 16,2008	C0082604579901
JPM 066-626277	LOTC	GCCM-BN-09810412	USD	1,140,000.00	S	D	9/16/2008	9/16/2008	D00005566083	4751600260JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,068,764.59	S	C	9/16/2008	9/16/2008	8.47657E+15	C0082604567601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,000,000.00	S	C	9/16/2008	9/16/2008	80916006808	F0682600064201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	996,875.00	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0649807260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	990,000.00	S	C	9/16/2008	9/16/2008	D00005341883	R-1305300260H
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	989,844.28	S	C	9/16/2008	9/16/2008	5566522	F0482600158D01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	904,502.08	S	C	9/16/2008	9/16/2008	NONREF	LCK82600452500
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	900,000.00	S	C	9/16/2008	9/16/2008	21000089	F06826000C2A01
JPM 066-626277	LOTC	GCCM-BN-09810412	USD	900,000.00	S	D	9/16/2008	9/16/2008	D00005566086	4829100260JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	886,361.27	S	C	9/16/2008	9/16/2008	NONREF	S06826013E8401
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	809,520.92	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0637901260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	800,333.42	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0638001260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	796,664.06	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0643509260FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	750,000.00	S	C	9/16/2008	9/16/2008	7.56657E+15	C0082604062001
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	629,283.95	S	C	9/16/2008	9/16/2008	21000021	0073301260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	615,109.37	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0649907260FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	611,152.41	S	C	9/16/2008	9/16/2008	80916015464	F05826000D7301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	600,000.00	S	C	9/16/2008	9/16/2008	54028326	F0682600167901
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	582,263.83	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0611003260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	569,917.84	S	C	9/16/2008	9/16/2008	PAIEMENT	4129100260FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	482,787.50	S	C	9/16/2008	9/16/2008	NONREF	F0682600038601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	464,631.90	S	C	9/16/2008	9/16/2008	NONREF	F0582600038A01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	450,000.00	S	C	9/16/2008	9/16/2008	VEYANCE TECHNOLO	S0682601389801
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	449,174.67	S	C	9/16/2008	9/16/2008	21806523	F06826000E4B01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	435,846.68	S	C	9/16/2008	9/17/2008	D00005498187	R-5217700261HH
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	416,666.67	S	C	9/16/2008	9/16/2008	304955636	F0582600148601
JPM 066-626277	LOTC	GCCM-BN-09810412	USD	400,000.00	S	D	9/16/2008	9/16/2008	D00005566099	4829900260JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	392,727.27	S	C	9/16/2008	9/16/2008	SWF OF 08/09/16	C0082604396001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	392,727.27	S	C	9/16/2008	9/16/2008	SWF OF 08/09/16	C0082604397301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	387,643.75	S	C	9/16/2008	9/16/2008	NONREF	LCK82600451600
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	380,000.00	S	C	9/16/2008	9/16/2008	80916018706	F0482600105E01
JPM 066-626277	LOTC	GCCM-BN-09810412	USD	330,000.00	S	D	9/16/2008	9/16/2008	D00005566623	5188200260JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	303,880.56	S	C	9/16/2008	9/16/2008	1844377L3701863	8990300260FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	294,890.91	S	C	9/16/2008	9/16/2008	814PTPR073481002	S068260129A901
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	293,552.78	S	C	9/16/2008	9/16/2008	NONREF	F0482600115B01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	291,868.09	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0629408260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	288,555.59	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0613903260FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	285,563.58	S	C	9/16/2008	9/16/2008	NONREF	S06826013E4001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	282,857.14	S	C	9/16/2008	9/16/2008	NONREF	F048260015C601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	274,580.38	S	C	9/16/2008	9/16/2008	NONREF	S06826013E3D01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	273,261.14	S	C	9/16/2008	9/16/2008	7.56657E+15	C0082604637301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	263,943.75	S	C	9/16/2008	9/16/2008	989123L2218513	9090200260FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	218,750.00	S	C	9/16/2008	9/16/2008	304955302	F0782600121901
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	218,389.33	S	C	9/16/2008	9/16/2008	SWP00170771HO	9771100255JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	202,091.15	S	C	9/16/2008	9/16/2008	NONREF	S06826013E4401

Part Acc	Entry	GSSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	181,329.17	S	C	9/16/2008	9/16/2008	1591779L3217323	9031000260FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	176,473.61	S	C	9/16/2008	9/16/2008	1039665L2278850	9062200260FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	176,473.61	S	C	9/16/2008	9/16/2008	1043637L2284429	9022100260FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	173,076.92	S	C	9/16/2008	9/16/2008	80916006806	F0782600069A01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	154,027.36	S	C	9/16/2008	9/16/2008	UBOCUB677760R	0348414260FF
JPM 066-289203	LBPF	GCCM-BN-08931744-USD	USD	124,296.00	S	D	9/16/2008	9/16/2008	31Y9996701260	2604002306NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	122,974.18	S	C	9/16/2008	9/16/2008	OBHARRISBANK	0418314260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	116,362.67	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0641501260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	107,391.20	S	C	9/16/2008	9/16/2008	CHAS331778CHAS33	1009948040
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	101,045.56	S	C	9/16/2008	9/16/2008	NONREF	S06826013E4101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	98,249.00	S	C	9/16/2008	9/16/2008	5565618	F048260009D401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	94,000.00	S	C	9/16/2008	9/16/2008	21000089	F06826000AB301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	91,692.53	S	C	9/16/2008	9/16/2008	NONREF	S06826013E8301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	90,664.58	S	C	9/16/2008	9/16/2008	1593311L3221963	9041700260FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	83,636.81	S	C	9/16/2008	9/16/2008	1770045L3578070	8826100260FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	82,976.36	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0641701260FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	82,279.88	S	C	9/16/2008	9/16/2008	NONREF	G0182603326701
Citi 4061-5659	LCPI	10000904/21	USD	71,622.48	S	C	9/16/2008	9/16/2008	OSA OF 08/09/16	F0682600183C01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	70,000.00	S	C	9/16/2008	9/16/2008	21000089	F05826000AB201
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	66,033.34	S	C	9/16/2008	9/16/2008	C0082604690901	B/O ROCKEFELLER GROUP DEVELOPMENT
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	65,327.05	S	C	9/16/2008	9/16/2008	5565597	F06826000A1101
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	59,344.39	S	C	9/16/2008	9/16/2008	SWP00170769HO	9770400255JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	51,020.41	S	C	9/16/2008	9/16/2008	150080916MT04407	F0682600045F01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	46,382.32	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0636913260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	41,720.41	S	C	9/16/2008	9/16/2008	CHAS331778CHAS33	1009946820
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	41,492.07	S	C	9/16/2008	9/16/2008	SWAPPAYMENTS	0246902260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	39,971.45	S	C	9/16/2008	9/16/2008	304952850	0175314260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	35,127.85	S	C	9/16/2008	9/16/2008	304952783	0190514260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	29,916.65	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0614003260FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	28,408.33	S	C	9/16/2008	9/16/2008	NONREF	F078260011D501
Citi 4061-5659	LCPI	10000904/21	USD	21,829.38	S	C	9/16/2008	9/16/2008	OSA OF 08/09/16	F06826001AE601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	20,102.25	S	C	9/16/2008	9/16/2008	8.57757E+15	C0082604448001
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	17,536.46	S	C	9/16/2008	9/16/2008	OBWASHTRWEST	0174203260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	15,612.38	S	C	9/16/2008	9/16/2008	304952711	0172813260FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	15,282.10	S	C	9/16/2008	9/16/2008	NONREF	S06826013E8701
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	13,179.86	S	C	9/16/2008	9/16/2008	NONREF	S06826013E3F01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	12,132.09	S	C	9/16/2008	9/16/2008	843434	0173507260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	11,052.93	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0642001260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,186.99	S	C	9/16/2008	9/16/2008	OBCOMPASSBANK	0532401260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,720.93	S	C	9/16/2008	9/16/2008	80916250131	0242708260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,976.34	S	C	9/16/2008	9/16/2008	OBCOLBKTR	0378303260FF
Citi 4061-5659	LCPI	10000904/21	USD	7,642.91	S	C	9/16/2008	9/16/2008	2.00003E+15	F05826000AA501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	5,644.44	S	C	9/16/2008	9/16/2008	161605	0557813260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,985.07	S	C	9/16/2008	9/16/2008	OBCITIBANKNYC	0635709260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,695.39	S	C	9/16/2008	9/16/2008	OBHUNTCOL	0304513260FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,029.55	S	C	9/16/2008	9/16/2008	OBCAROLINAFIR	0393607260FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,676.44	S	C	9/16/2008	9/16/2008	21000089	F06826000E9D01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,474.71	S	C	9/16/2008	9/16/2008	OBCOMPASSBANK	0523208260FF
JPM 066-626277	LOTC	GCCM-BN-09810412	USD	2,215.49	S	D	9/16/2008	9/16/2008	D00005566801	5548500260JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,196.64	S	C	9/16/2008	9/16/2008	NONREF	S06826013E4201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,663.89	S	C	9/16/2008	9/16/2008	OBCOMPASSBANK	0532101260FF

Entry Desc	Entry	GSP Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	703.36	S	D	9/16/2008	9/16/2008	NONREF	2591865694TC
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	468.42	S	D	9/16/2008	9/16/2008	NONREF	2481442000BD
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	118.53	S	C	9/16/2008	9/16/2008	NONREF	F0582600165701
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	61.68	S	C	9/16/2008	9/18/2008	D00005385989	R-5556100262HH
Citi 3054-5087	LBCC	AA7-95008	USD	1,409,200.00	S	C	9/16/2008	9/16/2008	0020ARB0032211L0	C0082600217101
Citi 3054-5087	LBCC	AA7-95008	USD	350,000.00	S	C	9/16/2008	9/16/2008	081MFT29382	C0082600926901
Citi 3054-5087	LBCC	AA7-95008	USD	1,494,375.00	S	C	9/16/2008	9/16/2008	16006935	S0682600D26E01
Citi 3054-5087	LBCC	AA7-95008	USD	1,554,375.00	S	C	9/16/2008	9/16/2008	16007050	S0682600D28001
Citi 3054-5087	LBCC	AA7-95008	USD	250,000.00	S	C	9/16/2008	9/16/2008	7.63131E+15	C0082600856401
Citi 3054-5087	LBCC	AA7-95008	USD	486,000.00	S	C	9/16/2008	9/16/2008	C0082592852701	E2282590000100
Citi 3054-5087	LBCC	AA7-95008	USD	2,658,967.34	S	C	9/16/2008	9/16/2008	CMBCBS1002SLI12L	S0682560526301
Citi 3054-5087	LBCC	AA7-95008	USD	132,419.09	S	C	9/16/2008	9/16/2008	FORD GLOBAL TREA	LCT82601676200
Citi 3054-5087	LBCC	AA7-95008	USD	6,000,000.00	S	C	9/16/2008	9/16/2008	LBI/LBCC	F0682600020601
Citi 3054-5087	LBCC	AA7-95008	USD	1,715,000.00	S	C	9/16/2008	9/16/2008	LOGAN	C0082602058301
Citi 3054-5087	LBCC	AA7-95008	USD	680,000.00	S	C	9/16/2008	9/16/2008	NBIM 1 - LOGAN U	C0082602036501

Security Identifier Entity Issuance Number C/C Amount U.S. D/C Value Date Entry Date Reference Relationship

Citi 3054-5087	LBCC	AA7-95008	USD	82,982.22	S	C	9/16/2008	9/16/2008	9/16/2008	NBIM 1 - LOGAN U	C0082602038201
Citi 3054-5087	LBCC	AA7-95008	USD	274,000.00	S	C	9/16/2008	9/16/2008	9/16/2008	NONREF	C0082603985301
Citi 3054-5087	LBCC	AA7-95008	USD	80,000.00	S	C	9/16/2008	9/16/2008	9/16/2008	NONREF	C0082603991201
Citi 3054-5087	LBCC	AA7-95008	USD	5,229,716.19	S	C	9/16/2008	9/16/2008	9/16/2008	NONREF	F048260009ED01
Citi 3054-5087	LBCC	AA7-95008	USD	10,580,000.00	S	C	9/16/2008	9/16/2008	9/16/2008	QUANTUM PARTNERS	LCT82601815500
Citi 3054-5087	LBCC	AA7-95008	USD	100,000.00	S	C	9/16/2008	9/16/2008	9/16/2008	RUSSELL 6QG3	C0082600917701
Citi 3054-5087	LBCC	AA7-95008	USD	154,298.60	S	C	9/16/2008	9/16/2008	9/16/2008	RUSSELL INTL	F068260003A101
Citi 3054-5087	LBCC	AA7-95008	USD	305,625.00	S	C	9/16/2008	9/16/2008	9/16/2008	SLHI3N1399UBSWZH	C0082601436901
Citi 3054-5087	LBCC	AA7-95008	USD	317,625.00	S	C	9/16/2008	9/16/2008	9/16/2008	SLHI3N1399UBSWZH	C0082601583501
Citi 3054-5087	LBCC	AA7-95008	USD	256,250.00	S	C	9/16/2008	9/16/2008	9/16/2008	SLHI3N5147UBSWZH	C0082601672001
Citi 3054-5087	LBCC	AA7-95008	USD	15,000,000.00	S	C	9/16/2008	9/16/2008	9/16/2008	TD BANK TORONTO	C0082604703501
Citi 3054-5087	LBCC	AA7-95008	USD	0.01	S	C	9/16/2008	9/16/2008	9/17/2008	7.63131E+15	C0082600856401

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Account	Entity	CS	Amount	IS	DT	Value	Date	Entry	Date	Reference 1	Reference 2
Citi 3054-5087	LBCC	AA7-95008	USD	496,500.00	S	D	9/16/2008	9/16/2008	FX143500275	S06825912D4201	
Citi 3054-5087	LBCC	AA7-95008	USD	489,750.00	S	D	9/16/2008	9/16/2008	FX143500282	S06825912D5001	
Citi 3054-5087	LBCC	AA7-95008	USD	489,750.00	S	D	9/16/2008	9/16/2008	FX143500283	S06825912D4801	
Citi 3054-5087	LBCC	AA7-95008	USD	579,375.00	S	D	9/16/2008	9/16/2008	FX143500285	S06825912D4801	
Citi 3054-5087	LBCC	AA7-95008	USD	750,000.00	S	D	9/16/2008	9/16/2008	FX143500310	S06825912D5E01	
Citi 3054-5087	LBCC	AA7-95008	USD	618,750.00	S	D	9/16/2008	9/16/2008	FX143500311	S06825912D6101	
Citi 3054-5087	LBCC	AA7-95008	USD	668,250.00	S	D	9/16/2008	9/16/2008	FX143500312	S06825912D6001	
Citi 3054-5087	LBCC	AA7-95008	USD	624,375.00	S	D	9/16/2008	9/16/2008	FX143500320	S06825912D6901	
Citi 3054-5087	LBCC	AA7-95008	USD	668,775.00	S	D	9/16/2008	9/16/2008	FX143500321	S06825912D6B01	
Citi 3054-5087	LBCC	AA7-95008	USD	2,000,000.00	S	D	9/16/2008	9/16/2008	FX143500327	S06825912D6501	
Citi 3054-5087	LBCC	AA7-95008	USD	2,000,000.00	S	D	9/16/2008	9/16/2008	FX143506741	S06825912D7901	
Citi 3054-5087	LBCC	AA7-95008	USD	1,759,010.00	S	D	9/16/2008	9/16/2008	FX143506742	S06825912E2A01	

Entry Amount US D/C Value Date Entry Date Reference 1 Reference 2
 Citi 3054-5087

Entry	Amount	US	D/C	Value	Date	Entry	Date	Reference 1	Reference 2
Citi 3054-5087	1,659,620.00	S	D	9/16/2008	9/16/2008	FX143520559		S06825912DF101	
Citi 3054-5087	1,240,755.96	S	D	9/16/2008	9/16/2008	FX143523867		S06825912D7A01	
Citi 3054-5087	841,413.31	S	D	9/16/2008	9/16/2008	FX143523868		S06825912D7D01	
Citi 3054-5087	212,787.35	S	D	9/16/2008	9/16/2008	FX143531101		S0682601381801	
Citi 3054-5087	846,300.00	S	D	9/16/2008	9/16/2008	FX143531234		S0682601382C01	
Citi 3054-5087	810,712.50	S	D	9/16/2008	9/16/2008	FX143602748		S0682600F99B01	
Citi 3054-5087	714,187.50	S	D	9/16/2008	9/16/2008	FX143602749		S0682600F99A01	
Citi 3054-5087	848,280.00	S	D	9/16/2008	9/16/2008	FX143606387		S068260137E601	
Citi 3054-5087	990,000.00	S	D	9/16/2008	9/16/2008	FX143653608		S06825912D9301	
Citi 3054-5087	2,065,000.00	S	D	9/16/2008	9/16/2008	FX143653617		S06825912D9B01	
Citi 3054-5087	1,285,000.00	S	D	9/16/2008	9/16/2008	FX143653618		S06825912D9701	
Citi 3054-5087	1,158,750.00	S	D	9/16/2008	9/16/2008	FX143653619		S06825912D9901	

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Citi 3054-5087	LBCC	AA7-95008	USD		725,000.00	S	D	9/16/2008	9/16/2008	FX143653621	S06825912D9801
Citi 3054-5087	LBCC	AA7-95008	USD		848,750.00	S	D	9/16/2008	9/16/2008	FX143653623	S06825912D9C01
Citi 3054-5087	LBCC	AA7-95008	USD		1,484,347.84	S	D	9/16/2008	9/16/2008	FX143654149	S06825912D9E01
Citi 3054-5087	LBCC	AA7-95008	USD		1,200,000.00	S	D	9/16/2008	9/16/2008	FX143985998	S06825912D9F01
Citi 3054-5087	LBCC	AA7-95008	USD		455,500.00	S	D	9/16/2008	9/16/2008	FX143986011	S06825912DA001
Citi 3054-5087	LBCC	AA7-95008	USD		187,246.00	S	D	9/16/2008	9/16/2008	FX143986960	S068260136D701
Citi 3054-5087	LBCC	AA7-95008	USD		1,360,100.00	S	D	9/16/2008	9/16/2008	FX143987128	S068260136D201
Citi 3054-5087	LBCC	AA7-95008	USD		574,875.00	S	D	9/16/2008	9/16/2008	FX143987160	S06825912DA301
Citi 3054-5087	LBCC	AA7-95008	USD		657,750.00	S	D	9/16/2008	9/16/2008	FX143987161	S06825912DA401
Citi 3054-5087	LBCC	AA7-95008	USD		560,000.00	S	D	9/16/2008	9/16/2008	FX143987194	S06825912DA801
Citi 3054-5087	LBCC	AA7-95008	USD		542,500.00	S	D	9/16/2008	9/16/2008	FX143987198	S06825912DA901
Citi 3054-5087	LBCC	AA7-95008	USD		494,000.00	S	D	9/16/2008	9/16/2008	FX143987199	S06825912DAA01

Term Acct Entity Citi Amount US D/C Value Date Entry Date Reference 1 Reference 2

Citi 3054-5087	LBCC	AA7-95008	USD	706,250.00	S	D	9/16/2008	9/16/2008	FX143987200	S06825912DAB01
Citi 3054-5087	LBCC	AA7-95008	USD	714,225.00	S	D	9/16/2008	9/16/2008	FX143993055	S06825912DC401
Citi 3054-5087	LBCC	AA7-95008	USD	1,203,675.00	S	D	9/16/2008	9/16/2008	FX143993056	S06825912DC701
Citi 3054-5087	LBCC	AA7-95008	USD	1,071,000.00	S	D	9/16/2008	9/16/2008	FX143993057	S06825912DC801
Citi 3054-5087	LBCC	AA7-95008	USD	1,529,025.00	S	D	9/16/2008	9/16/2008	FX143993058	S06825912DCB01
Citi 3054-5087	LBCC	AA7-95008	USD	468,750.00	S	D	9/16/2008	9/16/2008	FX143993066	S06825914A7901
Citi 3054-5087	LBCC	AA7-95008	USD	505,125.00	S	D	9/16/2008	9/16/2008	FX143993067	S06825914A7D01
Citi 3054-5087	LBCC	AA7-95008	USD	222,243.00	S	D	9/16/2008	9/16/2008	FX143993304	S068260136E501
Citi 3054-5087	LBCC	AA7-95008	USD	623,750.00	S	D	9/16/2008	9/16/2008	FX143993312	S0682600F99E01
Citi 3054-5087	LBCC	AA7-95008	USD	1,438,750.00	S	D	9/16/2008	9/16/2008	FX143993314	S0682600F9A501
Citi 3054-5087	LBCC	AA7-95008	USD	95,500.00	S	D	9/16/2008	9/16/2008	FX143993315	S0682600F9A801
Citi 3054-5087	LBCC	AA7-95008	USD	57,000.00	S	D	9/16/2008	9/16/2008	FX143993317	S0682600F9AF01

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Citi 3054-5087	LBCC	AA7-95008	USD	150,000.00	S	D	9/16/2008	9/16/2008	FX144134098	S0682600F9C301
Citi 3054-5087	LBCC	AA7-95008	USD	361,500.00	S	D	9/16/2008	9/16/2008	FX144134118	S0682600F9C801
Citi 3054-5087	LBCC	AA7-95008	USD	291,250.00	S	D	9/16/2008	9/16/2008	FX144134123	S0682600F9C901
Citi 3054-5087	LBCC	AA7-95008	USD	78,750.00	S	D	9/16/2008	9/16/2008	FX144134130	S0682600F9CA01
Citi 3054-5087	LBCC	AA7-95008	USD	78,750.00	S	D	9/16/2008	9/16/2008	FX144134131	S0682600F9CB01
Citi 3054-5087	LBCC	AA7-95008	USD	52,500.00	S	D	9/16/2008	9/16/2008	FX144134136	S0682600F9D001
Citi 3054-5087	LBCC	AA7-95008	USD	52,500.00	S	D	9/16/2008	9/16/2008	FX144134137	S0682600F9D301
Citi 3054-5087	LBCC	AA7-95008	USD	501,875.00	S	D	9/16/2008	9/16/2008	FX144134138	S0682600F9D201
Citi 3054-5087	LBCC	AA7-95008	USD	521,250.00	S	D	9/16/2008	9/16/2008	FX144134139	S0682600F9D101
Citi 3054-5087	LBCC	AA7-95008	USD	22,950.00	S	D	9/16/2008	9/16/2008	FX144134244	S0682600F9CF01
Citi 3054-5087	LBCC	AA7-95008	USD	250,900.14	S	D	9/16/2008	9/16/2008	FX144134342	S0682600FC1701
Citi 3054-5087	LBCC	AA7-95008	USD	2,552.17	S	D	9/16/2008	9/16/2008	FX144145642	S0682601325E01

Enty Acc	Entry	GSSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2		
Citi 3054-5087	LBCC	AA7-95008	USD	182.03	S	D	9/16/2008	9/16/2008	FX144163743	S068260150EA01		
Citi 4061-5501	LBCC	10000904/41	USD	123,768.34	S	C	9/16/2008	9/16/2008	200809592949ISCW	F05826000B2F01		
Citi 4061-5501	LBCC	10000904/41	USD	267,973.24	S	C	9/16/2008	9/16/2008	200809593880ISCW	F068260013AE01		
Citi 4061-5501	LBCC	10000904/41	USD	1,963,127.64	S	C	9/16/2008	9/16/2008	97221595540635R	F0682600156201		
Citi 4061-5501	LBCC	10000904/41	USD	64,683.26	S	C	9/16/2008	9/16/2008	WM37937	C0082603873001		
Citi 4061-5501	LBCC	10000904/41	USD	69,379.00	S	C	9/16/2008	9/16/2008	WM37943	C0082603829101		
Citi 3077-4322	LBCS	09819775-USD	USD	477,842.29	S	C	9/16/2008	9/16/2008	F0782600094501	C00001901095	J00005891637	PNBPUS33XXX
Citi 3077-4322	LBCS	09819775-USD	USD	477,842.29	S	C	9/16/2008	9/16/2008	NONREF	F0782600094501		
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	333.17	S	C	9/16/2008	9/16/2008	31Y9970666260	2601000666XP		
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	4,836,361.00	S	C	9/16/2008	9/16/2008	31Y9995149259	2592001269XN		
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	183.91	S	C	9/16/2008	9/16/2008	31Y9970667260	2601000667XP		
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2669686	S	C	9/16/2008	9/16/2008	31Y9995150259	2592001270XN		
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	87.03	S	C	9/16/2008	9/16/2008	31Y9970608260	2601000608XP		
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,263,363.00	S	C	9/16/2008	9/16/2008	31Y9996687259	2592003062XN		
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	8.56	S	C	9/16/2008	9/16/2008	31Y9970609260	2601000609XP		
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,288.00	S	C	9/16/2008	9/16/2008	31Y9996688259	2592003063XN		
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	38,700,000.00	S	C	9/16/2008	9/16/2008	D00005566652	5118400260JS		
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	41,061,619.87	S	C	9/16/2008	9/16/2008	NONREF	3307300260FQ		
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	68,769.69	S	C	9/16/2008	9/16/2008	OBNORTHERNCHG	0527114260FF		
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	7,900,000.00	S	C	9/16/2008	9/16/2008	D00005566656	5664700260JS		
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	3,363,000.00	S	C	9/16/2008	9/16/2008	NONREF	3185000260FQ		
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	36,700,000.00	S	C	9/16/2008	9/16/2008	NONREF	3238500260FQ		
JPM 066-210-860	LCPI	10000907/21	USD	6,144.93	S	C	9/16/2008	9/17/2008	D00005563827	R-5113300260HH		
JPM 066-210-860	LCPI	10000907/21	USD	16,166.55	S	C	9/16/2008	9/17/2008	D00005567732	R-5280500261HH		
JPM 066-210-860	LCPI	10000907/21	USD	43,899.32	S	C	9/16/2008	9/17/2008	D00005567825	R-5111100260HH		
JPM 066-210-860	LCPI	10000907/21	USD	49,686.94	S	C	9/16/2008	9/17/2008	D00005567834	R-5111700260HH		
JPM 066-210-860	LCPI	10000907/21	USD	2,921.79	S	D	9/16/2008	9/16/2008	D00005562821	5776000260JS		
JPM 066-210-860	LCPI	10000907/21	USD	4,415.87	S	D	9/16/2008	9/16/2008	D00005562833	5776100260JS		
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562834	5860300260JS		
JPM 066-210-860	LCPI	10000907/21	USD	1,379.96	S	D	9/16/2008	9/16/2008	D00005562835	5860400260JS		
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562836	5913900260JS		
JPM 066-210-860	LCPI	10000907/21	USD	1,424.67	S	D	9/16/2008	9/16/2008	D00005562838	5860500260JS		
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562839	5914000260JS		
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562840	5914100260JS		
JPM 066-210-860	LCPI	10000907/21	USD	3,000.88	S	D	9/16/2008	9/16/2008	D00005562841	5776200260JS		
JPM 066-210-860	LCPI	10000907/21	USD	413.99	S	D	9/16/2008	9/16/2008	D00005562842	5860600260JS		
JPM 066-210-860	LCPI	10000907/21	USD	1,667.16	S	D	9/16/2008	9/16/2008	D00005562843	5860700260JS		
JPM 066-210-860	LCPI	10000907/21	USD	3,311.90	S	D	9/16/2008	9/16/2008	D00005562844	5689000260JS		
JPM 066-210-860	LCPI	10000907/21	USD	2,207.94	S	D	9/16/2008	9/16/2008	D00005562845	5814800260JS		
JPM 066-210-860	LCPI	10000907/21	USD	1,379.96	S	D	9/16/2008	9/16/2008	D00005562846	5860800260JS		
JPM 066-210-860	LCPI	10000907/21	USD	3,557.59	S	D	9/16/2008	9/16/2008	D00005562847	5776300260JS		
JPM 066-210-860	LCPI	10000907/21	USD	3,863.89	S	D	9/16/2008	9/16/2008	D00005562848	5776400260JS		

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	1,788.43	S	D	9/16/2008	9/16/2008	D00005562849	5860900260JS
JPM 066-210-860	LCPI	10000907/21	USD	551.98	S	D	9/16/2008	9/16/2008	D00005562850	5861100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,759.92	S	D	9/16/2008	9/16/2008	D00005562851	5814900260JS
JPM 066-210-860	LCPI	10000907/21	USD	551.98	S	D	9/16/2008	9/16/2008	D00005562852	5861200260JS
JPM 066-210-860	LCPI	10000907/21	USD	551.98	S	D	9/16/2008	9/16/2008	D00005562853	5861300260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,415.87	S	D	9/16/2008	9/16/2008	D00005562854	5776500260JS
JPM 066-210-860	LCPI	10000907/21	USD	596.14	S	D	9/16/2008	9/16/2008	D00005562856	5861400260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,390.87	S	D	9/16/2008	9/16/2008	D00005562857	5815000260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,207.94	S	D	9/16/2008	9/16/2008	D00005562858	5815100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,207.94	S	D	9/16/2008	9/16/2008	D00005562859	5815200260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,311.90	S	D	9/16/2008	9/16/2008	D00005562860	5689100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,000.59	S	D	9/16/2008	9/16/2008	D00005562861	5861500260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,165.40	S	D	9/16/2008	9/16/2008	D00005562862	5776600260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,752.52	S	D	9/16/2008	9/16/2008	D00005562863	5815300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562864	5914200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562865	5914300260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,594.33	S	D	9/16/2008	9/16/2008	D00005562866	5815400260JS
JPM 066-210-860	LCPI	10000907/21	USD	413.99	S	D	9/16/2008	9/16/2008	D00005562867	5861600260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,322.43	S	D	9/16/2008	9/16/2008	D00005562868	5815500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,379.96	S	D	9/16/2008	9/16/2008	D00005562869	5861700260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,419.66	S	D	9/16/2008	9/16/2008	D00005562870	5776700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,207.94	S	D	9/16/2008	9/16/2008	D00005562871	5815600260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,759.92	S	D	9/16/2008	9/16/2008	D00005562872	5815800260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562873	5914400260JS
JPM 066-210-860	LCPI	10000907/21	USD	261.48	S	D	9/16/2008	9/16/2008	D00005562874	5815900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562875	5914700260JS
JPM 066-210-860	LCPI	10000907/21	USD	632.73	S	D	9/16/2008	9/16/2008	D00005562876	5861800260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,061.87	S	D	9/16/2008	9/16/2008	D00005562877	5776800260JS
JPM 066-210-860	LCPI	10000907/21	USD	111	S	D	9/16/2008	9/16/2008	D00005562878	5776900260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,311.90	S	D	9/16/2008	9/16/2008	D00005562879	5689200260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,677.17	S	D	9/16/2008	9/16/2008	D00005562880	5816000260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,207.94	S	D	9/16/2008	9/16/2008	D00005562881	5816100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,807.93	S	D	9/16/2008	9/16/2008	D00005562882	5861900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562883	5914800260JS
JPM 066-210-860	LCPI	10000907/21	USD	229.45	S	D	9/16/2008	9/16/2008	D00005562884	5816200260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,207.94	S	D	9/16/2008	9/16/2008	D00005562885	5816300260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,519.84	S	D	9/16/2008	9/16/2008	D00005562886	5739700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,759.92	S	D	9/16/2008	9/16/2008	D00005562887	5816400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562888	5914900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,379.96	S	D	9/16/2008	9/16/2008	D00005562889	5862000260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,594.33	S	D	9/16/2008	9/16/2008	D00005562890	5816500260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,415.87	S	D	9/16/2008	9/16/2008	D00005562891	5777000260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,326.88	S	D	9/16/2008	9/16/2008	D00005562892	5816600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,379.96	S	D	9/16/2008	9/16/2008	D00005562893	5862100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562894	5915000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,232.05	S	D	9/16/2008	9/16/2008	D00005562895	5862300260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,759.92	S	D	9/16/2008	9/16/2008	D00005562896	5816700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,395.47	S	D	9/16/2008	9/16/2008	D00005562897	5862400260JS
JPM 066-210-860	LCPI	10000907/21	USD	6,270.54	S	D	9/16/2008	9/16/2008	D00005562898	5710500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562899	5915100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,694.54	S	D	9/16/2008	9/16/2008	D00005562900	5862500260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	2,207.94	S	D	9/16/2008	9/16/2008	D00005562901	5816800260JS
JPM 066-210-860	LCPI	10000907/21	USD	974.29	S	D	9/16/2008	9/16/2008	D00005562902	5915200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562903	5862600260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,207.94	S	D	9/16/2008	9/16/2008	D00005562904	5816900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,238.63	S	D	9/16/2008	9/16/2008	D00005562905	5862700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,069.48	S	D	9/16/2008	9/16/2008	D00005562906	5915300260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,759.92	S	D	9/16/2008	9/16/2008	D00005562907	5817000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562908	5862800260JS
JPM 066-210-860	LCPI	10000907/21	USD	827.98	S	D	9/16/2008	9/16/2008	D00005562909	5915400260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,207.94	S	D	9/16/2008	9/16/2008	D00005562910	5817100260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,061.87	S	D	9/16/2008	9/16/2008	D00005562911	5777100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562912	5862900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,238.63	S	D	9/16/2008	9/16/2008	D00005562913	5863000260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,207.94	S	D	9/16/2008	9/16/2008	D00005562914	5817200260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,594.33	S	D	9/16/2008	9/16/2008	D00005562915	5817300260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,254.37	S	D	9/16/2008	9/16/2008	D00005562918	5777200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,978.48	S	D	9/16/2008	9/16/2008	D00005562919	5863100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,649.52	S	D	9/16/2008	9/16/2008	D00005562920	5817400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,323.80	S	D	9/16/2008	9/16/2008	D00005562921	5863200260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,759.92	S	D	9/16/2008	9/16/2008	D00005562922	5817800260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,519.84	S	D	9/16/2008	9/16/2008	D00005562923	5777300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562924	5863300260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,201.51	S	D	9/16/2008	9/16/2008	D00005562925	5688400260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,207.94	S	D	9/16/2008	9/16/2008	D00005562926	5817900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562927	5863400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,931.94	S	D	9/16/2008	9/16/2008	D00005562928	5863500260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,190.64	S	D	9/16/2008	9/16/2008	D00005562929	5818000260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,299.05	S	D	9/16/2008	9/16/2008	D00005562930	5777400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,379.96	S	D	9/16/2008	9/16/2008	D00005562931	5863600260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,120.47	S	D	9/16/2008	9/16/2008	D00005562932	5818100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562933	5863700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,665.52	S	D	9/16/2008	9/16/2008	D00005562934	5818200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,690.44	S	D	9/16/2008	9/16/2008	D00005562935	5863900260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,148.13	S	D	9/16/2008	9/16/2008	D00005562936	5688000260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,752.52	S	D	9/16/2008	9/16/2008	D00005562937	5818300260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,804.08	S	D	9/16/2008	9/16/2008	D00005562938	5818400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562939	5864000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,379.96	S	D	9/16/2008	9/16/2008	D00005562940	5864100260JS
JPM 066-210-860	LCPI	10000907/21	USD	91.91	S	D	9/16/2008	9/16/2008	D00005562941	5777500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,987.14	S	D	9/16/2008	9/16/2008	D00005562942	5864200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,931.94	S	D	9/16/2008	9/16/2008	D00005562943	5864300260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,311.90	S	D	9/16/2008	9/16/2008	D00005562944	5689300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562945	5864400260JS
JPM 066-210-860	LCPI	10000907/21	USD	261.48	S	D	9/16/2008	9/16/2008	D00005562946	5818500260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,594.33	S	D	9/16/2008	9/16/2008	D00005562947	5818600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562948	5864500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,103.97	S	D	9/16/2008	9/16/2008	D00005562949	5864600260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,356.30	S	D	9/16/2008	9/16/2008	D00005562950	5777600260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,984.11	S	D	9/16/2008	9/16/2008	D00005562959	5777700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,756.48	S	D	9/16/2008	9/16/2008	D00005562960	5818700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,984.11	S	D	9/16/2008	9/16/2008	D00005562970	5777800260JS

Part Acc	Entry	GSST Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	3,978.83	S	D	9/16/2008	9/16/2008	D00005562979	5777900260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,701.11	S	D	9/16/2008	9/16/2008	D00005562980	5739800260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,186.53	S	D	9/16/2008	9/16/2008	D00005562982	5778000260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,521.60	S	D	9/16/2008	9/16/2008	D00005562993	5693000260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,808.98	S	D	9/16/2008	9/16/2008	D00005562997	5710600260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,973.54	S	D	9/16/2008	9/16/2008	D00005563007	5778100260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,460.30	S	D	9/16/2008	9/16/2008	D00005563020	5739900260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,356.02	S	D	9/16/2008	9/16/2008	D00005563034	5818800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,356.02	S	D	9/16/2008	9/16/2008	D00005563043	5818900260JS
JPM 066-210-860	LCPI	10000907/21	USD	671.13	S	D	9/16/2008	9/16/2008	D00005563047	5864700260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,978.83	S	D	9/16/2008	9/16/2008	D00005563056	5778200260JS
JPM 066-210-860	LCPI	10000907/21	USD	13.21	S	D	9/16/2008	9/16/2008	D00005563076	5710700260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563082	5740000260JS
JPM 066-210-860	LCPI	10000907/21	USD	71.01	S	D	9/16/2008	9/16/2008	D00005563083	5778300260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563084	5778400260JS
JPM 066-210-860	LCPI	10000907/21	USD	82.84	S	D	9/16/2008	9/16/2008	D00005563085	5778500260JS
JPM 066-210-860	LCPI	10000907/21	USD	33.14	S	D	9/16/2008	9/16/2008	D00005563086	5778600260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.5	S	D	9/16/2008	9/16/2008	D00005563087	5778700260JS
JPM 066-210-860	LCPI	10000907/21	USD	29.59	S	D	9/16/2008	9/16/2008	D00005563088	5778800260JS
JPM 066-210-860	LCPI	10000907/21	USD	118.34	S	D	9/16/2008	9/16/2008	D00005563089	5778900260JS
JPM 066-210-860	LCPI	10000907/21	USD	27.22	S	D	9/16/2008	9/16/2008	D00005563090	5740100260JS
JPM 066-210-860	LCPI	10000907/21	USD	85.73	S	D	9/16/2008	9/16/2008	D00005563091	5779000260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563092	5740200260JS
JPM 066-210-860	LCPI	10000907/21	USD	21.3	S	D	9/16/2008	9/16/2008	D00005563093	5740300260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.53	S	D	9/16/2008	9/16/2008	D00005563094	5740400260JS
JPM 066-210-860	LCPI	10000907/21	USD	4.95	S	D	9/16/2008	9/16/2008	D00005563095	5710800260JS
JPM 066-210-860	LCPI	10000907/21	USD	40.25	S	D	9/16/2008	9/16/2008	D00005563096	5779100260JS
JPM 066-210-860	LCPI	10000907/21	USD	59.17	S	D	9/16/2008	9/16/2008	D00005563097	5779200260JS
JPM 066-210-860	LCPI	10000907/21	USD	71.01	S	D	9/16/2008	9/16/2008	D00005563098	5779300260JS
JPM 066-210-860	LCPI	10000907/21	USD	4.93	S	D	9/16/2008	9/16/2008	D00005563099	5710900260JS
JPM 066-210-860	LCPI	10000907/21	USD	520.71	S	D	9/16/2008	9/16/2008	D00005563100	5864800260JS
JPM 066-210-860	LCPI	10000907/21	USD	26.04	S	D	9/16/2008	9/16/2008	D00005563101	5740700260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.55	S	D	9/16/2008	9/16/2008	D00005563102	5740800260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563103	5779600260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563104	5740900260JS
JPM 066-210-860	LCPI	10000907/21	USD	5.96	S	D	9/16/2008	9/16/2008	D00005563105	5686800260JS
JPM 066-210-860	LCPI	10000907/21	USD	29.3	S	D	9/16/2008	9/16/2008	D00005563106	5779700260JS
JPM 066-210-860	LCPI	10000907/21	USD	18.94	S	D	9/16/2008	9/16/2008	D00005563107	5711000260JS
JPM 066-210-860	LCPI	10000907/21	USD	21.3	S	D	9/16/2008	9/16/2008	D00005563108	5741000260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563109	5741100260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563110	5779800260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563111	5741200260JS
JPM 066-210-860	LCPI	10000907/21	USD	71.01	S	D	9/16/2008	9/16/2008	D00005563112	5779900260JS
JPM 066-210-860	LCPI	10000907/21	USD	94.62	S	D	9/16/2008	9/16/2008	D00005563113	5780000260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563114	5780100260JS
JPM 066-210-860	LCPI	10000907/21	USD	73.85	S	D	9/16/2008	9/16/2008	D00005563115	5780200260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563116	5780300260JS
JPM 066-210-860	LCPI	10000907/21	USD	36.09	S	D	9/16/2008	9/16/2008	D00005563117	5780400260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.5	S	D	9/16/2008	9/16/2008	D00005563118	5780500260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.58	S	D	9/16/2008	9/16/2008	D00005563119	5780600260JS
JPM 066-210-860	LCPI	10000907/21	USD	71.01	S	D	9/16/2008	9/16/2008	D00005563120	5780700260JS

Part Acc	Entry	GSST Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563121	5741300260JS
JPM 066-210-860	LCPI	10000907/21	USD	16.57	S	D	9/16/2008	9/16/2008	D00005563122	5711100260JS
JPM 066-210-860	LCPI	10000907/21	USD	11.83	S	D	9/16/2008	9/16/2008	D00005563123	5711200260JS
JPM 066-210-860	LCPI	10000907/21	USD	42.9	S	D	9/16/2008	9/16/2008	D00005563124	5780800260JS
JPM 066-210-860	LCPI	10000907/21	USD	32.24	S	D	9/16/2008	9/16/2008	D00005563125	5780900260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.5	S	D	9/16/2008	9/16/2008	D00005563126	5781000260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.68	S	D	9/16/2008	9/16/2008	D00005563127	5781100260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563128	5781200260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.5	S	D	9/16/2008	9/16/2008	D00005563129	5781300260JS
JPM 066-210-860	LCPI	10000907/21	USD	71.01	S	D	9/16/2008	9/16/2008	D00005563130	5781400260JS
JPM 066-210-860	LCPI	10000907/21	USD	4.95	S	D	9/16/2008	9/16/2008	D00005563131	5711300260JS
JPM 066-210-860	LCPI	10000907/21	USD	79.99	S	D	9/16/2008	9/16/2008	D00005563132	5781500260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.85	S	D	9/16/2008	9/16/2008	D00005563133	5741600260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563134	5741700260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563135	5781600260JS
JPM 066-210-860	LCPI	10000907/21	USD	82.84	S	D	9/16/2008	9/16/2008	D00005563136	5781700260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563137	5741800260JS
JPM 066-210-860	LCPI	10000907/21	USD	94.91	S	D	9/16/2008	9/16/2008	D00005563138	5781800260JS
JPM 066-210-860	LCPI	10000907/21	USD	41.42	S	D	9/16/2008	9/16/2008	D00005563139	5781900260JS
JPM 066-210-860	LCPI	10000907/21	USD	71.01	S	D	9/16/2008	9/16/2008	D00005563140	5782000260JS
JPM 066-210-860	LCPI	10000907/21	USD	37.87	S	D	9/16/2008	9/16/2008	D00005563141	5782100260JS
JPM 066-210-860	LCPI	10000907/21	USD	21.89	S	D	9/16/2008	9/16/2008	D00005563142	5741900260JS
JPM 066-210-860	LCPI	10000907/21	USD	29.82	S	D	9/16/2008	9/16/2008	D00005563143	5782200260JS
JPM 066-210-860	LCPI	10000907/21	USD	107.69	S	D	9/16/2008	9/16/2008	D00005563144	5782300260JS
JPM 066-210-860	LCPI	10000907/21	USD	0.59	S	D	9/16/2008	9/16/2008	D00005563145	5711400260JS
JPM 066-210-860	LCPI	10000907/21	USD	14.8	S	D	9/16/2008	9/16/2008	D00005563146	5711500260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563147	5782400260JS
JPM 066-210-860	LCPI	10000907/21	USD	17.75	S	D	9/16/2008	9/16/2008	D00005563148	5711600260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563149	5742000260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.85	S	D	9/16/2008	9/16/2008	D00005563150	5742300260JS
JPM 066-210-860	LCPI	10000907/21	USD	31.12	S	D	9/16/2008	9/16/2008	D00005563151	5782500260JS
JPM 066-210-860	LCPI	10000907/21	USD	53.25	S	D	9/16/2008	9/16/2008	D00005563152	5782600260JS
JPM 066-210-860	LCPI	10000907/21	USD	93.43	S	D	9/16/2008	9/16/2008	D00005563153	5782700260JS
JPM 066-210-860	LCPI	10000907/21	USD	59.17	S	D	9/16/2008	9/16/2008	D00005563154	5782900260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563155	5783000260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.7	S	D	9/16/2008	9/16/2008	D00005563156	5783100260JS
JPM 066-210-860	LCPI	10000907/21	USD	17.75	S	D	9/16/2008	9/16/2008	D00005563157	5711700260JS
JPM 066-210-860	LCPI	10000907/21	USD	46.15	S	D	9/16/2008	9/16/2008	D00005563158	5783200260JS
JPM 066-210-860	LCPI	10000907/21	USD	29.59	S	D	9/16/2008	9/16/2008	D00005563159	5783300260JS
JPM 066-210-860	LCPI	10000907/21	USD	4.93	S	D	9/16/2008	9/16/2008	D00005563160	5711800260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.5	S	D	9/16/2008	9/16/2008	D00005563161	5783400260JS
JPM 066-210-860	LCPI	10000907/21	USD	41.42	S	D	9/16/2008	9/16/2008	D00005563162	5783500260JS
JPM 066-210-860	LCPI	10000907/21	USD	21.3	S	D	9/16/2008	9/16/2008	D00005563163	5742400260JS
JPM 066-210-860	LCPI	10000907/21	USD	71.01	S	D	9/16/2008	9/16/2008	D00005563164	5783600260JS
JPM 066-210-860	LCPI	10000907/21	USD	82.84	S	D	9/16/2008	9/16/2008	D00005563165	5783700260JS
JPM 066-210-860	LCPI	10000907/21	USD	17.75	S	D	9/16/2008	9/16/2008	D00005563166	5711900260JS
JPM 066-210-860	LCPI	10000907/21	USD	82.84	S	D	9/16/2008	9/16/2008	D00005563167	5783800260JS
JPM 066-210-860	LCPI	10000907/21	USD	6.61	S	D	9/16/2008	9/16/2008	D00005563168	5687200260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.5	S	D	9/16/2008	9/16/2008	D00005563169	5783900260JS
JPM 066-210-860	LCPI	10000907/21	USD	6.51	S	D	9/16/2008	9/16/2008	D00005563170	5687100260JS
JPM 066-210-860	LCPI	10000907/21	USD	36.09	S	D	9/16/2008	9/16/2008	D00005563171	5784000260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563172	5784100260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563173	5784200260JS
JPM 066-210-860	LCPI	10000907/21	USD	6.33	S	D	9/16/2008	9/16/2008	D00005563174	5687000260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563175	5784300260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.53	S	D	9/16/2008	9/16/2008	D00005563176	5742500260JS
JPM 066-210-860	LCPI	10000907/21	USD	112.89	S	D	9/16/2008	9/16/2008	D00005563177	5784400260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.5	S	D	9/16/2008	9/16/2008	D00005563178	5784500260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.56	S	D	9/16/2008	9/16/2008	D00005563179	5784600260JS
JPM 066-210-860	LCPI	10000907/21	USD	59.17	S	D	9/16/2008	9/16/2008	D00005563180	5784700260JS
JPM 066-210-860	LCPI	10000907/21	USD	22.65	S	D	9/16/2008	9/16/2008	D00005563181	5742600260JS
JPM 066-210-860	LCPI	10000907/21	USD	31.36	S	D	9/16/2008	9/16/2008	D00005563182	5784800260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.16	S	D	9/16/2008	9/16/2008	D00005563183	5784900260JS
JPM 066-210-860	LCPI	10000907/21	USD	118.34	S	D	9/16/2008	9/16/2008	D00005563184	5785000260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563185	5742700260JS
JPM 066-210-860	LCPI	10000907/21	USD	11.83	S	D	9/16/2008	9/16/2008	D00005563186	5712000260JS
JPM 066-210-860	LCPI	10000907/21	USD	38.13	S	D	9/16/2008	9/16/2008	D00005563187	5785100260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563188	5785200260JS
JPM 066-210-860	LCPI	10000907/21	USD	53.25	S	D	9/16/2008	9/16/2008	D00005563189	5785300260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.7	S	D	9/16/2008	9/16/2008	D00005563190	5785400260JS
JPM 066-210-860	LCPI	10000907/21	USD	27.22	S	D	9/16/2008	9/16/2008	D00005563191	5742800260JS
JPM 066-210-860	LCPI	10000907/21	USD	71.01	S	D	9/16/2008	9/16/2008	D00005563192	5785500260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563193	5785600260JS
JPM 066-210-860	LCPI	10000907/21	USD	18.94	S	D	9/16/2008	9/16/2008	D00005563194	5712100260JS
JPM 066-210-860	LCPI	10000907/21	USD	21.3	S	D	9/16/2008	9/16/2008	D00005563195	5742900260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.56	S	D	9/16/2008	9/16/2008	D00005563196	5785700260JS
JPM 066-210-860	LCPI	10000907/21	USD	38.47	S	D	9/16/2008	9/16/2008	D00005563197	5785800260JS
JPM 066-210-860	LCPI	10000907/21	USD	71.01	S	D	9/16/2008	9/16/2008	D00005563198	5785900260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563199	5743000260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563200	5786000260JS
JPM 066-210-860	LCPI	10000907/21	USD	71.01	S	D	9/16/2008	9/16/2008	D00005563201	5786100260JS
JPM 066-210-860	LCPI	10000907/21	USD	71.01	S	D	9/16/2008	9/16/2008	D00005563202	5786200260JS
JPM 066-210-860	LCPI	10000907/21	USD	29.59	S	D	9/16/2008	9/16/2008	D00005563203	5786300260JS
JPM 066-210-860	LCPI	10000907/21	USD	118.34	S	D	9/16/2008	9/16/2008	D00005563204	5786400260JS
JPM 066-210-860	LCPI	10000907/21	USD	41.42	S	D	9/16/2008	9/16/2008	D00005563205	5786500260JS
JPM 066-210-860	LCPI	10000907/21	USD	5.96	S	D	9/16/2008	9/16/2008	D00005563206	5712200260JS
JPM 066-210-860	LCPI	10000907/21	USD	71.01	S	D	9/16/2008	9/16/2008	D00005563207	5786600260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563208	5743100260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563209	5786700260JS
JPM 066-210-860	LCPI	10000907/21	USD	103.17	S	D	9/16/2008	9/16/2008	D00005563210	5786800260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563211	5743200260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.23	S	D	9/16/2008	9/16/2008	D00005563212	5786900260JS
JPM 066-210-860	LCPI	10000907/21	USD	59.17	S	D	9/16/2008	9/16/2008	D00005563213	5787000260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563214	5743300260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.5	S	D	9/16/2008	9/16/2008	D00005563215	5787100260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.58	S	D	9/16/2008	9/16/2008	D00005563216	5787200260JS
JPM 066-210-860	LCPI	10000907/21	USD	49.11	S	D	9/16/2008	9/16/2008	D00005563217	5787300260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563218	5787400260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563219	5743600260JS
JPM 066-210-860	LCPI	10000907/21	USD	24.86	S	D	9/16/2008	9/16/2008	D00005563220	5743700260JS
JPM 066-210-860	LCPI	10000907/21	USD	38.23	S	D	9/16/2008	9/16/2008	D00005563221	5787500260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.34	S	D	9/16/2008	9/16/2008	D00005563222	5787600260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563223	5743800260JS
JPM 066-210-860	LCPI	10000907/21	USD	11.89	S	D	9/16/2008	9/16/2008	D00005563224	5712300260JS
JPM 066-210-860	LCPI	10000907/21	USD	58.7	S	D	9/16/2008	9/16/2008	D00005563225	5787700260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563226	5744100260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563241	5690100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,040.82	S	D	9/16/2008	9/16/2008	D00005563242	5915500260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,185.73	S	D	9/16/2008	9/16/2008	D00005563243	5819000260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,163.29	S	D	9/16/2008	9/16/2008	D00005563244	5787800260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,516.36	S	D	9/16/2008	9/16/2008	D00005563246	5787900260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,485.84	S	D	9/16/2008	9/16/2008	D00005563248	5692900260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563250	5690200260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563252	5690300260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,163.29	S	D	9/16/2008	9/16/2008	D00005563253	5788000260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,330.63	S	D	9/16/2008	9/16/2008	D00005563254	5689500260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,163.29	S	D	9/16/2008	9/16/2008	D00005563256	5788100260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563257	5690400260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,122.47	S	D	9/16/2008	9/16/2008	D00005563258	5687600260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,204.11	S	D	9/16/2008	9/16/2008	D00005563260	5788200260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563261	5690500260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,185.73	S	D	9/16/2008	9/16/2008	D00005563262	5819100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,081.64	S	D	9/16/2008	9/16/2008	D00005563264	5864900260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,784.81	S	D	9/16/2008	9/16/2008	D00005563265	5788400260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563266	5690600260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,393.89	S	D	9/16/2008	9/16/2008	D00005563267	5819200260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,358.72	S	D	9/16/2008	9/16/2008	D00005563268	5692600260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563269	5690700260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,163.29	S	D	9/16/2008	9/16/2008	D00005563271	5788500260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563272	5690800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,033.24	S	D	9/16/2008	9/16/2008	D00005563274	5865000260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563275	5690900260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,204.11	S	D	9/16/2008	9/16/2008	D00005563277	5788600260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,787.78	S	D	9/16/2008	9/16/2008	D00005563279	5788700260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,059.21	S	D	9/16/2008	9/16/2008	D00005563283	5788800260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,677.21	S	D	9/16/2008	9/16/2008	D00005563284	5744200260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563285	5691100260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563287	5691200260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,122.47	S	D	9/16/2008	9/16/2008	D00005563288	5687700260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,163.29	S	D	9/16/2008	9/16/2008	D00005563289	5788900260JS
JPM 066-210-860	LCPI	10000907/21	USD	6,289.90	S	D	9/16/2008	9/16/2008	D00005563291	5744300260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563292	5691300260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563293	5691400260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,185.73	S	D	9/16/2008	9/16/2008	D00005563294	5819300260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563295	5691500260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,033.24	S	D	9/16/2008	9/16/2008	D00005563298	5865100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,810.22	S	D	9/16/2008	9/16/2008	D00005563299	5819400260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,179.36	S	D	9/16/2008	9/16/2008	D00005563301	5789000260JS
JPM 066-210-860	LCPI	10000907/21	USD	6,893.63	S	D	9/16/2008	9/16/2008	D00005563303	5744500260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,493.92	S	D	9/16/2008	9/16/2008	D00005563304	5744600260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563306	5691600260JS
JPM 066-210-860	LCPI	10000907/21	USD	6,244.93	S	D	9/16/2008	9/16/2008	D00005563307	5744700260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563310	5691700260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	6,269.04	S	D	9/16/2008	9/16/2008	D00005563312	5744800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,089.68	S	D	9/16/2008	9/16/2008	D00005563313	5819500260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,163.29	S	D	9/16/2008	9/16/2008	D00005563314	5789100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,089.68	S	D	9/16/2008	9/16/2008	D00005563315	5819600260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563316	5691800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,810.22	S	D	9/16/2008	9/16/2008	D00005563322	5819700260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563325	5692000260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,122.47	S	D	9/16/2008	9/16/2008	D00005563326	5687800260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563329	5692100260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,163.29	S	D	9/16/2008	9/16/2008	D00005563330	5789200260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,122.47	S	D	9/16/2008	9/16/2008	D00005563331	5687900260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,493.92	S	D	9/16/2008	9/16/2008	D00005563332	5744900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,892.40	S	D	9/16/2008	9/16/2008	D00005563333	5865200260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,694.59	S	D	9/16/2008	9/16/2008	D00005563335	5712400260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,163.29	S	D	9/16/2008	9/16/2008	D00005563338	5789300260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563340	5692200260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563341	5692300260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,787.78	S	D	9/16/2008	9/16/2008	D00005563342	5789400260JS
JPM 066-210-860	LCPI	10000907/21	USD	6,269.04	S	D	9/16/2008	9/16/2008	D00005563344	5745000260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563345	5692400260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,391.11	S	D	9/16/2008	9/16/2008	D00005563347	5692700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,081.64	S	D	9/16/2008	9/16/2008	D00005563348	5865300260JS
JPM 066-210-860	LCPI	10000907/21	USD	6,839.87	S	D	9/16/2008	9/16/2008	D00005563349	5745100260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,326.58	S	D	9/16/2008	9/16/2008	D00005563354	5692500260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,163.29	S	D	9/16/2008	9/16/2008	D00005563355	5789500260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,163.29	S	D	9/16/2008	9/16/2008	D00005563358	5789600260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,163.29	S	D	9/16/2008	9/16/2008	D00005563359	5789700260JS
JPM 066-210-860	LCPI	10000907/21	USD	41,225.32	S	D	9/16/2008	9/16/2008	D00005563363	5694100260JS
JPM 066-210-860	LCPI	10000907/21	USD	876.53	S	D	9/16/2008	9/16/2008	D00005563371	5915600260JS
JPM 066-210-860	LCPI	10000907/21	USD	951.88	S	D	9/16/2008	9/16/2008	D00005563372	5915700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,125.87	S	D	9/16/2008	9/16/2008	D00005563373	5819800260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,078.80	S	D	9/16/2008	9/16/2008	D00005563374	5915800260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,618.20	S	D	9/16/2008	9/16/2008	D00005563375	5865400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,586.47	S	D	9/16/2008	9/16/2008	D00005563376	5865500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,142.26	S	D	9/16/2008	9/16/2008	D00005563377	5865600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,618.20	S	D	9/16/2008	9/16/2008	D00005563378	5865700260JS
JPM 066-210-860	LCPI	10000907/21	USD	761.51	S	D	9/16/2008	9/16/2008	D00005563379	5915900260JS
JPM 066-210-860	LCPI	10000907/21	USD	158.65	S	D	9/16/2008	9/16/2008	D00005563380	5790000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,566.63	S	D	9/16/2008	9/16/2008	D00005563382	5865800260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,067.98	S	D	9/16/2008	9/16/2008	D00005563394	5790100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,571.08	S	D	9/16/2008	9/16/2008	D00005563395	5865900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,639.82	S	D	9/16/2008	9/16/2008	D00005563396	5866000260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,336.33	S	D	9/16/2008	9/16/2008	D00005563397	5689600260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,120.94	S	D	9/16/2008	9/16/2008	D00005563398	5790200260JS
JPM 066-210-860	LCPI	10000907/21	USD	785.54	S	D	9/16/2008	9/16/2008	D00005563399	5916000260JS
JPM 066-210-860	LCPI	10000907/21	USD	433.7	S	D	9/16/2008	9/16/2008	D00005563400	5866100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,963.85	S	D	9/16/2008	9/16/2008	D00005563402	5866200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,963.85	S	D	9/16/2008	9/16/2008	D00005563404	5866300260JS
JPM 066-210-860	LCPI	10000907/21	USD	17.48	S	D	9/16/2008	9/16/2008	D00005563406	5712500260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,337.02	S	D	9/16/2008	9/16/2008	D00005563407	5790300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,247.05	S	D	9/16/2008	9/16/2008	D00005563408	5866400260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	3,177.53	S	D	9/16/2008	9/16/2008	D00005563409	5688100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,178.31	S	D	9/16/2008	9/16/2008	D00005563410	5866500260JS
JPM 066-210-860	LCPI	10000907/21	USD	522.03	S	D	9/16/2008	9/16/2008	D00005563411	5866600260JS
JPM 066-210-860	LCPI	10000907/21	USD	392.77	S	D	9/16/2008	9/16/2008	D00005563412	5819900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,178.31	S	D	9/16/2008	9/16/2008	D00005563413	5866700260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.53	S	D	9/16/2008	9/16/2008	D00005563453	5790400260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,438.30	S	D	9/16/2008	9/16/2008	D00005563502	5790500260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,764.78	S	D	9/16/2008	9/16/2008	D00005563563	5790600260JS
JPM 066-210-860	LCPI	10000907/21	USD	711.03	S	D	9/16/2008	9/16/2008	D00005563568	5866800260JS
JPM 066-210-860	LCPI	10000907/21	USD	644.56	S	D	9/16/2008	9/16/2008	D00005563569	5867000260JS
JPM 066-210-860	LCPI	10000907/21	USD	630.58	S	D	9/16/2008	9/16/2008	D00005563570	5867100260JS
JPM 066-210-860	LCPI	10000907/21	USD	9.88	S	D	9/16/2008	9/16/2008	D00005563571	5712600260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,582.63	S	D	9/16/2008	9/16/2008	D00005563572	5790700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,963.85	S	D	9/16/2008	9/16/2008	D00005563574	5867200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,384.52	S	D	9/16/2008	9/16/2008	D00005563575	5867300260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,583.10	S	D	9/16/2008	9/16/2008	D00005563576	5790800260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,275.31	S	D	9/16/2008	9/16/2008	D00005563577	5690000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,178.31	S	D	9/16/2008	9/16/2008	D00005563578	5867400260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,927.70	S	D	9/16/2008	9/16/2008	D00005563579	5790900260JS
JPM 066-210-860	LCPI	10000907/21	USD	31.84	S	D	9/16/2008	9/16/2008	D00005563580	5791000260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,392.02	S	D	9/16/2008	9/16/2008	D00005563581	5692800260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,855.40	S	D	9/16/2008	9/16/2008	D00005563582	5712700260JS
JPM 066-210-860	LCPI	10000907/21	USD	433.7	S	D	9/16/2008	9/16/2008	D00005563583	5867500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,120.45	S	D	9/16/2008	9/16/2008	D00005563584	5867600260JS
JPM 066-210-860	LCPI	10000907/21	USD	667.71	S	D	9/16/2008	9/16/2008	D00005563586	5867700260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,447.14	S	D	9/16/2008	9/16/2008	D00005563587	5791100260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,583.10	S	D	9/16/2008	9/16/2008	D00005563588	5791200260JS
JPM 066-210-860	LCPI	10000907/21	USD	7.18	S	D	9/16/2008	9/16/2008	D00005563590	5712800260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,677.55	S	D	9/16/2008	9/16/2008	D00005563591	5791300260JS
JPM 066-210-860	LCPI	10000907/21	USD	94.08	S	D	9/16/2008	9/16/2008	D00005563592	5791600260JS
JPM 066-210-860	LCPI	10000907/21	USD	785.54	S	D	9/16/2008	9/16/2008	D00005563593	5916200260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,193.14	S	D	9/16/2008	9/16/2008	D00005563595	5688300260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,927.70	S	D	9/16/2008	9/16/2008	D00005563596	5791700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,115.89	S	D	9/16/2008	9/16/2008	D00005563597	5867800260JS
JPM 066-210-860	LCPI	10000907/21	USD	43.84	S	D	9/16/2008	9/16/2008	D00005563598	5791800260JS
JPM 066-210-860	LCPI	10000907/21	USD	661.51	S	D	9/16/2008	9/16/2008	D00005563599	5867900260JS
JPM 066-210-860	LCPI	10000907/21	USD	386.43	S	D	9/16/2008	9/16/2008	D00005563600	5820000260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,283.61	S	D	9/16/2008	9/16/2008	D00005563601	5688900260JS
JPM 066-210-860	LCPI	10000907/21	USD	353.49	S	D	9/16/2008	9/16/2008	D00005563605	5820100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,702.90	S	D	9/16/2008	9/16/2008	D00005563626	5868000260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,673.90	S	D	9/16/2008	9/16/2008	D00005563678	5693200260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,216.02	S	D	9/16/2008	9/16/2008	D00005563679	5693600260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,047.54	S	D	9/16/2008	9/16/2008	D00005563680	5745200260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,673.90	S	D	9/16/2008	9/16/2008	D00005563681	5693300260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,177.07	S	D	9/16/2008	9/16/2008	D00005563687	5792600260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,047.54	S	D	9/16/2008	9/16/2008	D00005563688	5745400260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,851.07	S	D	9/16/2008	9/16/2008	D00005563689	5792700260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,523.77	S	D	9/16/2008	9/16/2008	D00005563691	5792800260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,216.02	S	D	9/16/2008	9/16/2008	D00005563692	5693700260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,919.64	S	D	9/16/2008	9/16/2008	D00005563693	5712900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,979.91	S	D	9/16/2008	9/16/2008	D00005563694	5688100260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	3,252.71	S	D	9/16/2008	9/16/2008	D00005563695	5688700260JS
JPM 066-210-860	LCPI	10000907/21	USD	395.91	S	D	9/16/2008	9/16/2008	D00005563696	5820200260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,862.46	S	D	9/16/2008	9/16/2008	D00005563697	5693400260JS
JPM 066-210-860	LCPI	10000907/21	USD	791.96	S	D	9/16/2008	9/16/2008	D00005563698	5916300260JS
JPM 066-210-860	LCPI	10000907/21	USD	197.6	S	D	9/16/2008	9/16/2008	D00005563709	5792900260JS
JPM 066-210-860	LCPI	10000907/21	USD	296.41	S	D	9/16/2008	9/16/2008	D00005563710	5820300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,404.45	S	D	9/16/2008	9/16/2008	D00005563711	5868200260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,109.81	S	D	9/16/2008	9/16/2008	D00005563712	5687500260JS
JPM 066-210-860	LCPI	10000907/21	USD	281.85	S	D	9/16/2008	9/16/2008	D00005563714	5820400260JS
JPM 066-210-860	LCPI	10000907/21	USD	988.02	S	D	9/16/2008	9/16/2008	D00005563715	5916400260JS
JPM 066-210-860	LCPI	10000907/21	USD	494.01	S	D	9/16/2008	9/16/2008	D00005563716	5868300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,370.24	S	D	9/16/2008	9/16/2008	D00005563717	5868400260JS
JPM 066-210-860	LCPI	10000907/21	USD	2.49	S	D	9/16/2008	9/16/2008	D00005563718	5713300260JS
JPM 066-210-860	LCPI	10000907/21	USD	162.14	S	D	9/16/2008	9/16/2008	D00005563719	5793300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,288.19	S	D	9/16/2008	9/16/2008	D00005563720	5868500260JS
JPM 066-210-860	LCPI	10000907/21	USD	166.4	S	D	9/16/2008	9/16/2008	D00005563721	5793400260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,806.55	S	D	9/16/2008	9/16/2008	D00005563722	5793500260JS
JPM 066-210-860	LCPI	10000907/21	USD	494.01	S	D	9/16/2008	9/16/2008	D00005563723	5868600260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005563724	5745500260JS
JPM 066-210-860	LCPI	10000907/21	USD	197.6	S	D	9/16/2008	9/16/2008	D00005563725	5820600260JS
JPM 066-210-860	LCPI	10000907/21	USD	839.26	S	D	9/16/2008	9/16/2008	D00005563726	5916500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,404.33	S	D	9/16/2008	9/16/2008	D00005563727	5868700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,480.66	S	D	9/16/2008	9/16/2008	D00005563728	5820700260JS
JPM 066-210-860	LCPI	10000907/21	USD	11.03	S	D	9/16/2008	9/16/2008	D00005563729	5713400260JS
JPM 066-210-860	LCPI	10000907/21	USD	947.04	S	D	9/16/2008	9/16/2008	D00005563730	5916600260JS
JPM 066-210-860	LCPI	10000907/21	USD	98.8	S	D	9/16/2008	9/16/2008	D00005563731	5793600260JS
JPM 066-210-860	LCPI	10000907/21	USD	925.1	S	D	9/16/2008	9/16/2008	D00005563732	5916700260JS
JPM 066-210-860	LCPI	10000907/21	USD	4.4	S	D	9/16/2008	9/16/2008	D00005563733	5713500260JS
JPM 066-210-860	LCPI	10000907/21	USD	313.7	S	D	9/16/2008	9/16/2008	D00005563734	5820800260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,888.35	S	D	9/16/2008	9/16/2008	D00005563735	5793700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,818.34	S	D	9/16/2008	9/16/2008	D00005563736	5820900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,404.45	S	D	9/16/2008	9/16/2008	D00005563737	5868800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,964.07	S	D	9/16/2008	9/16/2008	D00005563738	5821000260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,827.40	S	D	9/16/2008	9/16/2008	D00005563739	5821100260JS
JPM 066-210-860	LCPI	10000907/21	USD	158.62	S	D	9/16/2008	9/16/2008	D00005563740	5821200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,116.47	S	D	9/16/2008	9/16/2008	D00005563741	5868900260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,111.04	S	D	9/16/2008	9/16/2008	D00005563742	5821300260JS
JPM 066-210-860	LCPI	10000907/21	USD	11.96	S	D	9/16/2008	9/16/2008	D00005563743	5713600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,023.31	S	D	9/16/2008	9/16/2008	D00005563744	5916800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,514.52	S	D	9/16/2008	9/16/2008	D00005563745	5821400260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,282.22	S	D	9/16/2008	9/16/2008	D00005563746	5793800260JS
JPM 066-210-860	LCPI	10000907/21	USD	1.81	S	D	9/16/2008	9/16/2008	D00005563747	5713700260JS
JPM 066-210-860	LCPI	10000907/21	USD	494.01	S	D	9/16/2008	9/16/2008	D00005563748	5869000260JS
JPM 066-210-860	LCPI	10000907/21	USD	348.28	S	D	9/16/2008	9/16/2008	D00005563749	5821500260JS
JPM 066-210-860	LCPI	10000907/21	USD	178.86	S	D	9/16/2008	9/16/2008	D00005563750	5821600260JS
JPM 066-210-860	LCPI	10000907/21	USD	280.71	S	D	9/16/2008	9/16/2008	D00005563751	5821700260JS
JPM 066-210-860	LCPI	10000907/21	USD	167.96	S	D	9/16/2008	9/16/2008	D00005563752	5821800260JS
JPM 066-210-860	LCPI	10000907/21	USD	803.24	S	D	9/16/2008	9/16/2008	D00005563753	5916900260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,081.68	S	D	9/16/2008	9/16/2008	D00005563754	5821900260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,266.75	S	D	9/16/2008	9/16/2008	D00005563755	5688800260JS
JPM 066-210-860	LCPI	10000907/21	USD	109.1	S	D	9/16/2008	9/16/2008	D00005563756	5793900260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	296.41	S	D	9/16/2008	9/16/2008	D00005563758	5822000260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,491.68	S	D	9/16/2008	9/16/2008	D00005563759	5794000260JS
JPM 066-210-860	LCPI	10000907/21	USD	826	S	D	9/16/2008	9/16/2008	D00005563760	5917000260JS
JPM 066-210-860	LCPI	10000907/21	USD	8.01	S	D	9/16/2008	9/16/2008	D00005563761	5713800260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,067.19	S	D	9/16/2008	9/16/2008	D00005563762	5822100260JS
JPM 066-210-860	LCPI	10000907/21	USD	799.32	S	D	9/16/2008	9/16/2008	D00005563763	5917100260JS
JPM 066-210-860	LCPI	10000907/21	USD	109.1	S	D	9/16/2008	9/16/2008	D00005563764	5794100260JS
JPM 066-210-860	LCPI	10000907/21	USD	296.41	S	D	9/16/2008	9/16/2008	D00005563765	5822200260JS
JPM 066-210-860	LCPI	10000907/21	USD	988.02	S	D	9/16/2008	9/16/2008	D00005563766	5917200260JS
JPM 066-210-860	LCPI	10000907/21	USD	412.5	S	D	9/16/2008	9/16/2008	D00005563767	5869100260JS
JPM 066-210-860	LCPI	10000907/21	USD	131.32	S	D	9/16/2008	9/16/2008	D00005563768	5822300260JS
JPM 066-210-860	LCPI	10000907/21	USD	97.21	S	D	9/16/2008	9/16/2008	D00005563769	5794200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,976.05	S	D	9/16/2008	9/16/2008	D00005563770	5869200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,090.99	S	D	9/16/2008	9/16/2008	D00005563771	5917300260JS
JPM 066-210-860	LCPI	10000907/21	USD	395.21	S	D	9/16/2008	9/16/2008	D00005563772	5822400260JS
JPM 066-210-860	LCPI	10000907/21	USD	88.92	S	D	9/16/2008	9/16/2008	D00005563773	5794300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,931.63	S	D	9/16/2008	9/16/2008	D00005563775	5869300260JS
JPM 066-210-860	LCPI	10000907/21	USD	772.65	S	D	9/16/2008	9/16/2008	D00005563776	5917400260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,090.61	S	D	9/16/2008	9/16/2008	D00005563777	5822600260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,635.91	S	D	9/16/2008	9/16/2008	D00005563778	5794500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,821.51	S	D	9/16/2008	9/16/2008	D00005563779	5869400260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,936.41	S	D	9/16/2008	9/16/2008	D00005563780	5822700260JS
JPM 066-210-860	LCPI	10000907/21	USD	772.65	S	D	9/16/2008	9/16/2008	D00005563782	5917500260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,090.61	S	D	9/16/2008	9/16/2008	D00005563783	5822800260JS
JPM 066-210-860	LCPI	10000907/21	USD	6,181.21	S	D	9/16/2008	9/16/2008	D00005563784	5745600260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,388.48	S	D	9/16/2008	9/16/2008	D00005563786	5745700260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,090.61	S	D	9/16/2008	9/16/2008	D00005563788	5822900260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,317.95	S	D	9/16/2008	9/16/2008	D00005563792	5823000260JS
JPM 066-210-860	LCPI	10000907/21	USD	772.65	S	D	9/16/2008	9/16/2008	D00005563793	5917600260JS
JPM 066-210-860	LCPI	10000907/21	USD	386.33	S	D	9/16/2008	9/16/2008	D00005563794	5823100260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,090.61	S	D	9/16/2008	9/16/2008	D00005563796	5823200260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,967.81	S	D	9/16/2008	9/16/2008	D00005563797	5823300260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,090.61	S	D	9/16/2008	9/16/2008	D00005563799	5823400260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,476.93	S	D	9/16/2008	9/16/2008	D00005563800	5794600260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,704.28	S	D	9/16/2008	9/16/2008	D00005563802	5823500260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,271.82	S	D	9/16/2008	9/16/2008	D00005563804	5693800260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,863.26	S	D	9/16/2008	9/16/2008	D00005563805	5794700260JS
JPM 066-210-860	LCPI	10000907/21	USD	965.81	S	D	9/16/2008	9/16/2008	D00005563806	5917700260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,109.14	S	D	9/16/2008	9/16/2008	D00005563807	5823600260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,826.49	S	D	9/16/2008	9/16/2008	D00005563810	5823700260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,863.26	S	D	9/16/2008	9/16/2008	D00005563813	5795100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,317.95	S	D	9/16/2008	9/16/2008	D00005563814	5823800260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,863.26	S	D	9/16/2008	9/16/2008	D00005563816	5795200260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,794.89	S	D	9/16/2008	9/16/2008	D00005563819	5745800260JS
JPM 066-210-860	LCPI	10000907/21	USD	772.65	S	D	9/16/2008	9/16/2008	D00005563821	5917800260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,545.30	S	D	9/16/2008	9/16/2008	D00005563822	5869500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,545.30	S	D	9/16/2008	9/16/2008	D00005563823	5869600260JS
JPM 066-210-860	LCPI	10000907/21	USD	6,799.33	S	D	9/16/2008	9/16/2008	D00005563824	5745900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,545.30	S	D	9/16/2008	9/16/2008	D00005563825	5869700260JS
JPM 066-210-860	LCPI	10000907/21	USD	6,144.93	S	D	9/16/2008	9/16/2008	D00005563827	5746000260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,317.95	S	D	9/16/2008	9/16/2008	D00005563828	5823900260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	1,545.30	S	D	9/16/2008	9/16/2008	D00005563829	5869800260JS
JPM 066-210-860	LCPI	10000907/21	USD	386.33	S	D	9/16/2008	9/16/2008	D00005563830	5824000260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,722.85	S	D	9/16/2008	9/16/2008	D00005563832	5824100260JS
JPM 066-210-860	LCPI	10000907/21	USD	869.23	S	D	9/16/2008	9/16/2008	D00005563833	5917900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,738.47	S	D	9/16/2008	9/16/2008	D00005563835	5869900260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,090.61	S	D	9/16/2008	9/16/2008	D00005563838	5824200260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,391.78	S	D	9/16/2008	9/16/2008	D00005563842	5795300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,931.63	S	D	9/16/2008	9/16/2008	D00005563844	5870000260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,573.51	S	D	9/16/2008	9/16/2008	D00005563845	5795400260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,403.56	S	D	9/16/2008	9/16/2008	D00005563846	5795500260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,635.91	S	D	9/16/2008	9/16/2008	D00005563847	5795600260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,090.61	S	D	9/16/2008	9/16/2008	D00005563848	5824300260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,704.28	S	D	9/16/2008	9/16/2008	D00005563852	5824400260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,297.56	S	D	9/16/2008	9/16/2008	D00005563866	5824500260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,908.00	S	D	9/16/2008	9/16/2008	D00005563868	5746100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,625.78	S	D	9/16/2008	9/16/2008	D00005563869	5824600260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,297.56	S	D	9/16/2008	9/16/2008	D00005563870	5824700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,954.00	S	D	9/16/2008	9/16/2008	D00005563871	5824800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,297.56	S	D	9/16/2008	9/16/2008	D00005563873	5824900260JS
JPM 066-210-860	LCPI	10000907/21	USD	984.67	S	D	9/16/2008	9/16/2008	D00005563874	5918000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,641.11	S	D	9/16/2008	9/16/2008	D00005563875	5870100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,297.56	S	D	9/16/2008	9/16/2008	D00005563876	5825000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,641.11	S	D	9/16/2008	9/16/2008	D00005563877	5870200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,312.89	S	D	9/16/2008	9/16/2008	D00005563878	5870300260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564020	5713900260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564021	5795700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,889.66	S	D	9/16/2008	9/16/2008	D00005564022	5870400260JS
JPM 066-210-860	LCPI	10000907/21	USD	6,444.49	S	D	9/16/2008	9/16/2008	D00005564023	5746200260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,814.22	S	D	9/16/2008	9/16/2008	D00005564025	5746300260JS
JPM 066-210-860	LCPI	10000907/21	USD	919.32	S	D	9/16/2008	9/16/2008	D00005564026	5918100260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,838.93	S	D	9/16/2008	9/16/2008	D00005564028	5795800260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564032	5795900260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,658.88	S	D	9/16/2008	9/16/2008	D00005564035	5796000260JS
JPM 066-210-860	LCPI	10000907/21	USD	787.73	S	D	9/16/2008	9/16/2008	D00005564036	5918200260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,892.18	S	D	9/16/2008	9/16/2008	D00005564037	5796100260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564038	5714000260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564039	5746400260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564040	5796200260JS
JPM 066-210-860	LCPI	10000907/21	USD	6,668.64	S	D	9/16/2008	9/16/2008	D00005564041	5746500260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,372.57	S	D	9/16/2008	9/16/2008	D00005564042	5825100260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564043	5746600260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564045	5746700260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564046	5746800260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564047	5796300260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,454.44	S	D	9/16/2008	9/16/2008	D00005564049	5797300260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,802.41	S	D	9/16/2008	9/16/2008	D00005564053	5825200260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564055	5797400260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,908.89	S	D	9/16/2008	9/16/2008	D00005564056	5693500260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,626.67	S	D	9/16/2008	9/16/2008	D00005564060	5746900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,875.56	S	D	9/16/2008	9/16/2008	D00005564061	5870500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,935.57	S	D	9/16/2008	9/16/2008	D00005564062	5870600260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	1,875.56	S	D	9/16/2008	9/16/2008	D00005564063	5870700260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564064	5797500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,752.51	S	D	9/16/2008	9/16/2008	D00005564065	5870800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,813.33	S	D	9/16/2008	9/16/2008	D00005564066	5825300260JS
JPM 066-210-860	LCPI	10000907/21	USD	87.92	S	D	9/16/2008	9/16/2008	D00005564067	5797600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,361.93	S	D	9/16/2008	9/16/2008	D00005564068	5870900260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,835.06	S	D	9/16/2008	9/16/2008	D00005564069	5747000260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,432.27	S	D	9/16/2008	9/16/2008	D00005564070	5797700260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564071	5747100260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,626.67	S	D	9/16/2008	9/16/2008	D00005564072	5798000260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,626.67	S	D	9/16/2008	9/16/2008	D00005564073	5798100260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564074	5798200260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564075	5798300260JS
JPM 066-210-860	LCPI	10000907/21	USD	680.95	S	D	9/16/2008	9/16/2008	D00005564077	5871000260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564078	5714100260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564079	5798400260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,442.86	S	D	9/16/2008	9/16/2008	D00005564082	5798500260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564083	5798600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,875.56	S	D	9/16/2008	9/16/2008	D00005564084	5871100260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,882.99	S	D	9/16/2008	9/16/2008	D00005564087	5798700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,813.33	S	D	9/16/2008	9/16/2008	D00005564088	5825400260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564089	5714200260JS
JPM 066-210-860	LCPI	10000907/21	USD	562.67	S	D	9/16/2008	9/16/2008	D00005564092	5871200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,875.56	S	D	9/16/2008	9/16/2008	D00005564093	5871300260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564094	5714300260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564095	5798800260JS
JPM 066-210-860	LCPI	10000907/21	USD	612.85	S	D	9/16/2008	9/16/2008	D00005564096	5871400260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,251.56	S	D	9/16/2008	9/16/2008	D00005564097	5798900260JS
JPM 066-210-860	LCPI	10000907/21	USD	937.78	S	D	9/16/2008	9/16/2008	D00005564100	5918400260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,627.56	S	D	9/16/2008	9/16/2008	D00005564102	5693100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,149.03	S	D	9/16/2008	9/16/2008	D00005564103	5871500260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,626.67	S	D	9/16/2008	9/16/2008	D00005564105	5799000260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564107	5714400260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564108	5714500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,875.56	S	D	9/16/2008	9/16/2008	D00005564109	5871600260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564110	5799100260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564111	5714600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,875.56	S	D	9/16/2008	9/16/2008	D00005564112	5871700260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564114	5714700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,643.68	S	D	9/16/2008	9/16/2008	D00005564116	5825500260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,251.56	S	D	9/16/2008	9/16/2008	D00005564117	5799200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,725.51	S	D	9/16/2008	9/16/2008	D00005564118	5871800260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,626.67	S	D	9/16/2008	9/16/2008	D00005564119	5799300260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564120	5799400260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564121	5799500260JS
JPM 066-210-860	LCPI	10000907/21	USD	540.37	S	D	9/16/2008	9/16/2008	D00005564122	5871900260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,626.67	S	D	9/16/2008	9/16/2008	D00005564123	5747200260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564124	5714800260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,626.67	S	D	9/16/2008	9/16/2008	D00005564126	5747300260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564127	5714900260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564128	5715000260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	87.92	S	D	9/16/2008	9/16/2008	D00005564129	5799600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,523.89	S	D	9/16/2008	9/16/2008	D00005564130	5872000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,005.30	S	D	9/16/2008	9/16/2008	D00005564132	5918500260JS
JPM 066-210-860	LCPI	10000907/21	USD	564.62	S	D	9/16/2008	9/16/2008	D00005564133	5872100260JS
JPM 066-210-860	LCPI	10000907/21	USD	536.41	S	D	9/16/2008	9/16/2008	D00005564134	5872200260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,908.73	S	D	9/16/2008	9/16/2008	D00005564136	5799700260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,491.27	S	D	9/16/2008	9/16/2008	D00005564137	5799800260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,882.99	S	D	9/16/2008	9/16/2008	D00005564141	5800000260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564143	5715100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,051.39	S	D	9/16/2008	9/16/2008	D00005564146	5872300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,875.56	S	D	9/16/2008	9/16/2008	D00005564147	5872400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,688.00	S	D	9/16/2008	9/16/2008	D00005564148	5872500260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564149	5800100260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,688.89	S	D	9/16/2008	9/16/2008	D00005564151	5800300260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564156	5715200260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,239.64	S	D	9/16/2008	9/16/2008	D00005564157	5747400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,875.56	S	D	9/16/2008	9/16/2008	D00005564158	5872600260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564159	5715300260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,751.11	S	D	9/16/2008	9/16/2008	D00005564160	5800400260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,987.68	S	D	9/16/2008	9/16/2008	D00005564162	5800500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,875.56	S	D	9/16/2008	9/16/2008	D00005564163	5872700260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,710.62	S	D	9/16/2008	9/16/2008	D00005564164	5715400260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,502.22	S	D	9/16/2008	9/16/2008	D00005564165	5715500260JS
JPM 066-210-860	LCPI	10000907/21	USD	250,000.00	S	D	9/16/2008	9/16/2008	D00005565893	5694700260JS
JPM 066-210-860	LCPI	10000907/21	USD	250,000.00	S	D	9/16/2008	9/16/2008	D00005565894	5686500260JS
JPM 066-210-860	LCPI	10000907/21	USD	187,500.00	S	D	9/16/2008	9/16/2008	D00005565895	5694600260JS
JPM 066-210-860	LCPI	10000907/21	USD	62,500.00	S	D	9/16/2008	9/16/2008	D00005565896	5694500260JS
JPM 066-210-860	LCPI	10000907/21	USD	250,000.00	S	D	9/16/2008	9/16/2008	D00005565897	5694800260JS
JPM 066-210-860	LCPI	10000907/21	USD	17.5	S	D	9/16/2008	9/16/2008	D00005565950	5715600260JS
JPM 066-210-860	LCPI	10000907/21	USD	28.87	S	D	9/16/2008	9/16/2008	D00005565951	5800600260JS
JPM 066-210-860	LCPI	10000907/21	USD	9.46	S	D	9/16/2008	9/16/2008	D00005565952	5715700260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005565953	5747500260JS
JPM 066-210-860	LCPI	10000907/21	USD	10.42	S	D	9/16/2008	9/16/2008	D00005565954	5715800260JS
JPM 066-210-860	LCPI	10000907/21	USD	24.15	S	D	9/16/2008	9/16/2008	D00005565955	5747600260JS
JPM 066-210-860	LCPI	10000907/21	USD	14.94	S	D	9/16/2008	9/16/2008	D00005565956	5715900260JS
JPM 066-210-860	LCPI	10000907/21	USD	94.67	S	D	9/16/2008	9/16/2008	D00005565957	5800700260JS
JPM 066-210-860	LCPI	10000907/21	USD	118.34	S	D	9/16/2008	9/16/2008	D00005565958	5800800260JS
JPM 066-210-860	LCPI	10000907/21	USD	12.78	S	D	9/16/2008	9/16/2008	D00005565959	5716000260JS
JPM 066-210-860	LCPI	10000907/21	USD	15.62	S	D	9/16/2008	9/16/2008	D00005565960	5716200260JS
JPM 066-210-860	LCPI	10000907/21	USD	21.89	S	D	9/16/2008	9/16/2008	D00005565961	5747700260JS
JPM 066-210-860	LCPI	10000907/21	USD	154.92	S	D	9/16/2008	9/16/2008	D00005565962	5825600260JS
JPM 066-210-860	LCPI	10000907/21	USD	255.62	S	D	9/16/2008	9/16/2008	D00005565963	5825700260JS
JPM 066-210-860	LCPI	10000907/21	USD	293.5	S	D	9/16/2008	9/16/2008	D00005565964	5825800260JS
JPM 066-210-860	LCPI	10000907/21	USD	47.14	S	D	9/16/2008	9/16/2008	D00005565965	5800900260JS
JPM 066-210-860	LCPI	10000907/21	USD	4.27	S	D	9/16/2008	9/16/2008	D00005565966	5716300260JS
JPM 066-210-860	LCPI	10000907/21	USD	9.24	S	D	9/16/2008	9/16/2008	D00005565967	5716400260JS
JPM 066-210-860	LCPI	10000907/21	USD	224.85	S	D	9/16/2008	9/16/2008	D00005565968	5825900260JS
JPM 066-210-860	LCPI	10000907/21	USD	3.96	S	D	9/16/2008	9/16/2008	D00005565969	5716500260JS
JPM 066-210-860	LCPI	10000907/21	USD	13.32	S	D	9/16/2008	9/16/2008	D00005565970	5716600260JS
JPM 066-210-860	LCPI	10000907/21	USD	213.02	S	D	9/16/2008	9/16/2008	D00005565971	5826000260JS
JPM 066-210-860	LCPI	10000907/21	USD	0.59	S	D	9/16/2008	9/16/2008	D00005565972	5716700260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	20.68	S	D	9/16/2008	9/16/2008	D00005565973	5716800260JS
JPM 066-210-860	LCPI	10000907/21	USD	18.46	S	D	9/16/2008	9/16/2008	D00005565974	5716900260JS
JPM 066-210-860	LCPI	10000907/21	USD	20.83	S	D	9/16/2008	9/16/2008	D00005565975	5748600260JS
JPM 066-210-860	LCPI	10000907/21	USD	15.62	S	D	9/16/2008	9/16/2008	D00005565976	5717000260JS
JPM 066-210-860	LCPI	10000907/21	USD	37.86	S	D	9/16/2008	9/16/2008	D00005565977	5801000260JS
JPM 066-210-860	LCPI	10000907/21	USD	10.42	S	D	9/16/2008	9/16/2008	D00005565978	5717100260JS
JPM 066-210-860	LCPI	10000907/21	USD	236.69	S	D	9/16/2008	9/16/2008	D00005565979	5826100260JS
JPM 066-210-860	LCPI	10000907/21	USD	30.2	S	D	9/16/2008	9/16/2008	D00005565980	5801200260JS
JPM 066-210-860	LCPI	10000907/21	USD	0.91	S	D	9/16/2008	9/16/2008	D00005565981	5717200260JS
JPM 066-210-860	LCPI	10000907/21	USD	94.68	S	D	9/16/2008	9/16/2008	D00005565982	5801300260JS
JPM 066-210-860	LCPI	10000907/21	USD	56.81	S	D	9/16/2008	9/16/2008	D00005565983	5801400260JS
JPM 066-210-860	LCPI	10000907/21	USD	60.91	S	D	9/16/2008	9/16/2008	D00005565984	5801500260JS
JPM 066-210-860	LCPI	10000907/21	USD	7.05	S	D	9/16/2008	9/16/2008	D00005565985	5687300260JS
JPM 066-210-860	LCPI	10000907/21	USD	19.88	S	D	9/16/2008	9/16/2008	D00005565986	5717300260JS
JPM 066-210-860	LCPI	10000907/21	USD	46.39	S	D	9/16/2008	9/16/2008	D00005565987	5801600260JS
JPM 066-210-860	LCPI	10000907/21	USD	5.29	S	D	9/16/2008	9/16/2008	D00005565988	5717400260JS
JPM 066-210-860	LCPI	10000907/21	USD	236.69	S	D	9/16/2008	9/16/2008	D00005565989	5826200260JS
JPM 066-210-860	LCPI	10000907/21	USD	28.3	S	D	9/16/2008	9/16/2008	D00005565990	5748700260JS
JPM 066-210-860	LCPI	10000907/21	USD	23.67	S	D	9/16/2008	9/16/2008	D00005565991	5749100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2.74	S	D	9/16/2008	9/16/2008	D00005565992	5717500260JS
JPM 066-210-860	LCPI	10000907/21	USD	20.83	S	D	9/16/2008	9/16/2008	D00005565993	5749200260JS
JPM 066-210-860	LCPI	10000907/21	USD	18.94	S	D	9/16/2008	9/16/2008	D00005565994	5717600260JS
JPM 066-210-860	LCPI	10000907/21	USD	35.5	S	D	9/16/2008	9/16/2008	D00005565995	5801700260JS
JPM 066-210-860	LCPI	10000907/21	USD	118.34	S	D	9/16/2008	9/16/2008	D00005565996	5801800260JS
JPM 066-210-860	LCPI	10000907/21	USD	7.05	S	D	9/16/2008	9/16/2008	D00005565997	5687400260JS
JPM 066-210-860	LCPI	10000907/21	USD	0.91	S	D	9/16/2008	9/16/2008	D00005565998	5717700260JS
JPM 066-210-860	LCPI	10000907/21	USD	60,584.84	S	D	9/16/2008	9/16/2008	D00005566012	5694200260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,693.57	S	D	9/16/2008	9/16/2008	D00005566013	5910200260JS
JPM 066-210-860	LCPI	10000907/21	USD	376,231.84	S	D	9/16/2008	9/16/2008	D00005566014	5694900260JS
JPM 066-210-860	LCPI	10000907/21	USD	526,724.57	S	D	9/16/2008	9/16/2008	D00005566015	5695000260JS
JPM 066-210-860	LCPI	10000907/21	USD	60,584.84	S	D	9/16/2008	9/16/2008	D00005566016	5694300260JS
JPM 066-210-860	LCPI	10000907/21	USD	60,584.84	S	D	9/16/2008	9/16/2008	D00005566017	5694400260JS
JPM 066-210-860	LCPI	10000907/21	USD	906,666.67	S	D	9/16/2008	9/16/2008	D00005566046	5686600260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,038.58	S	D	9/16/2008	9/16/2008	D00005566125	5872800260JS
JPM 066-210-860	LCPI	10000907/21	USD	632.4	S	D	9/16/2008	9/16/2008	D00005566126	5872900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1.33	S	D	9/16/2008	9/16/2008	D00005566127	5717800260JS
JPM 066-210-860	LCPI	10000907/21	USD	15.3	S	D	9/16/2008	9/16/2008	D00005566128	5717900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,303.41	S	D	9/16/2008	9/16/2008	D00005566129	5873000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1.42	S	D	9/16/2008	9/16/2008	D00005566130	5718000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,617.53	S	D	9/16/2008	9/16/2008	D00005566131	5873100260JS
JPM 066-210-860	LCPI	10000907/21	USD	608.74	S	D	9/16/2008	9/16/2008	D00005566132	5873200260JS
JPM 066-210-860	LCPI	10000907/21	USD	501.31	S	D	9/16/2008	9/16/2008	D00005566133	5873300260JS
JPM 066-210-860	LCPI	10000907/21	USD	34.42	S	D	9/16/2008	9/16/2008	D00005566134	5802100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,223.15	S	D	9/16/2008	9/16/2008	D00005566135	5873400260JS
JPM 066-210-860	LCPI	10000907/21	USD	398.25	S	D	9/16/2008	9/16/2008	D00005566136	5826300260JS
JPM 066-210-860	LCPI	10000907/21	USD	10.97	S	D	9/16/2008	9/16/2008	D00005566137	5718100260JS
JPM 066-210-860	LCPI	10000907/21	USD	936.75	S	D	9/16/2008	9/16/2008	D00005566138	5918600260JS
JPM 066-210-860	LCPI	10000907/21	USD	287.47	S	D	9/16/2008	9/16/2008	D00005566139	5826400260JS
JPM 066-210-860	LCPI	10000907/21	USD	154.66	S	D	9/16/2008	9/16/2008	D00005566140	5826500260JS
JPM 066-210-860	LCPI	10000907/21	USD	404.08	S	D	9/16/2008	9/16/2008	D00005566141	5826600260JS
JPM 066-210-860	LCPI	10000907/21	USD	379.25	S	D	9/16/2008	9/16/2008	D00005566142	5826700260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	268.24	S	D	9/16/2008	9/16/2008	D00005566143	5826900260JS
JPM 066-210-860	LCPI	10000907/21	USD	590.51	S	D	9/16/2008	9/16/2008	D00005566144	5873500260JS
JPM 066-210-860	LCPI	10000907/21	USD	254.41	S	D	9/16/2008	9/16/2008	D00005566145	5827000260JS
JPM 066-210-860	LCPI	10000907/21	USD	320.59	S	D	9/16/2008	9/16/2008	D00005566146	5827100260JS
JPM 066-210-860	LCPI	10000907/21	USD	407.72	S	D	9/16/2008	9/16/2008	D00005566147	5827200260JS
JPM 066-210-860	LCPI	10000907/21	USD	203.86	S	D	9/16/2008	9/16/2008	D00005566148	5827300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566149	5873600260JS
JPM 066-210-860	LCPI	10000907/21	USD	44.37	S	D	9/16/2008	9/16/2008	D00005566150	5802200260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566151	5918700260JS
JPM 066-210-860	LCPI	10000907/21	USD	501.31	S	D	9/16/2008	9/16/2008	D00005566152	5873700260JS
JPM 066-210-860	LCPI	10000907/21	USD	608.74	S	D	9/16/2008	9/16/2008	D00005566153	5873800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,005.24	S	D	9/16/2008	9/16/2008	D00005566154	5873900260JS
JPM 066-210-860	LCPI	10000907/21	USD	408.19	S	D	9/16/2008	9/16/2008	D00005566155	5827400260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566156	5918900260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,412.96	S	D	9/16/2008	9/16/2008	D00005566157	5827500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,192.78	S	D	9/16/2008	9/16/2008	D00005566158	5874000260JS
JPM 066-210-860	LCPI	10000907/21	USD	815.43	S	D	9/16/2008	9/16/2008	D00005566159	5919000260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,213.63	S	D	9/16/2008	9/16/2008	D00005566160	5802300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,112.88	S	D	9/16/2008	9/16/2008	D00005566161	5874100260JS
JPM 066-210-860	LCPI	10000907/21	USD	631.37	S	D	9/16/2008	9/16/2008	D00005566162	5874200260JS
JPM 066-210-860	LCPI	10000907/21	USD	451.18	S	D	9/16/2008	9/16/2008	D00005566163	5874300260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566164	5827600260JS
JPM 066-210-860	LCPI	10000907/21	USD	604.6	S	D	9/16/2008	9/16/2008	D00005566165	5874400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,009.29	S	D	9/16/2008	9/16/2008	D00005566166	5919100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,004.63	S	D	9/16/2008	9/16/2008	D00005566167	5919200260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566168	5919600260JS
JPM 066-210-860	LCPI	10000907/21	USD	569.7	S	D	9/16/2008	9/16/2008	D00005566169	5874500260JS
JPM 066-210-860	LCPI	10000907/21	USD	320.84	S	D	9/16/2008	9/16/2008	D00005566170	5827700260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566171	5919700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,223.15	S	D	9/16/2008	9/16/2008	D00005566172	5874600260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566173	5919800260JS
JPM 066-210-860	LCPI	10000907/21	USD	366.94	S	D	9/16/2008	9/16/2008	D00005566174	5827800260JS
JPM 066-210-860	LCPI	10000907/21	USD	135.97	S	D	9/16/2008	9/16/2008	D00005566175	5827900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,009.29	S	D	9/16/2008	9/16/2008	D00005566176	5919900260JS
JPM 066-210-860	LCPI	10000907/21	USD	244.63	S	D	9/16/2008	9/16/2008	D00005566177	5828000260JS
JPM 066-210-860	LCPI	10000907/21	USD	504.82	S	D	9/16/2008	9/16/2008	D00005566178	5874700260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566179	5828100260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,213.45	S	D	9/16/2008	9/16/2008	D00005566180	5802400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,604.20	S	D	9/16/2008	9/16/2008	D00005566181	5874800260JS
JPM 066-210-860	LCPI	10000907/21	USD	601.57	S	D	9/16/2008	9/16/2008	D00005566182	5874900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,022.29	S	D	9/16/2008	9/16/2008	D00005566183	5920000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,604.20	S	D	9/16/2008	9/16/2008	D00005566184	5875000260JS
JPM 066-210-860	LCPI	10000907/21	USD	999.29	S	D	9/16/2008	9/16/2008	D00005566185	5920100260JS
JPM 066-210-860	LCPI	10000907/21	USD	10,778.45	S	D	9/16/2008	9/16/2008	D00005566186	5693900260JS
JPM 066-210-860	LCPI	10000907/21	USD	390.63	S	D	9/16/2008	9/16/2008	D00005566187	5828200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,111.91	S	D	9/16/2008	9/16/2008	D00005566189	5875100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,223.15	S	D	9/16/2008	9/16/2008	D00005566190	5875200260JS
JPM 066-210-860	LCPI	10000907/21	USD	601.57	S	D	9/16/2008	9/16/2008	D00005566191	5875300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566192	5875400260JS
JPM 066-210-860	LCPI	10000907/21	USD	407.72	S	D	9/16/2008	9/16/2008	D00005566193	5828300260JS
JPM 066-210-860	LCPI	10000907/21	USD	394.42	S	D	9/16/2008	9/16/2008	D00005566194	5828400260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	1,303.41	S	D	9/16/2008	9/16/2008	D00005566195	5875500260JS
JPM 066-210-860	LCPI	10000907/21	USD	562.53	S	D	9/16/2008	9/16/2008	D00005566196	5875600260JS
JPM 066-210-860	LCPI	10000907/21	USD	815.43	S	D	9/16/2008	9/16/2008	D00005566197	5920300260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566198	5920400260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566199	5828500260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,215.77	S	D	9/16/2008	9/16/2008	D00005566200	5828600260JS
JPM 066-210-860	LCPI	10000907/21	USD	8.87	S	D	9/16/2008	9/16/2008	D00005566201	5718200260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,024.10	S	D	9/16/2008	9/16/2008	D00005566202	5749300260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566203	5920500260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,052.86	S	D	9/16/2008	9/16/2008	D00005566204	R-5802500260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566205	5828700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,814.01	S	D	9/16/2008	9/16/2008	D00005566206	5828800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,854.01	S	D	9/16/2008	9/16/2008	D00005566207	5828900260JS
JPM 066-210-860	LCPI	10000907/21	USD	501.31	S	D	9/16/2008	9/16/2008	D00005566208	5875700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566209	5875800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,406.29	S	D	9/16/2008	9/16/2008	D00005566210	5829000260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566211	5920600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,485.93	S	D	9/16/2008	9/16/2008	D00005566212	5875900260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,027.87	S	D	9/16/2008	9/16/2008	D00005566213	5829100260JS
JPM 066-210-860	LCPI	10000907/21	USD	732.42	S	D	9/16/2008	9/16/2008	D00005566214	5920700260JS
JPM 066-210-860	LCPI	10000907/21	USD	193.05	S	D	9/16/2008	9/16/2008	D00005566215	5829200260JS
JPM 066-210-860	LCPI	10000907/21	USD	192.14	S	D	9/16/2008	9/16/2008	D00005566216	5829300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,003.12	S	D	9/16/2008	9/16/2008	D00005566217	5921000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,896.35	S	D	9/16/2008	9/16/2008	D00005566218	5876000260JS
JPM 066-210-860	LCPI	10000907/21	USD	279.52	S	D	9/16/2008	9/16/2008	D00005566219	5829400260JS
JPM 066-210-860	LCPI	10000907/21	USD	320.84	S	D	9/16/2008	9/16/2008	D00005566220	5829500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,523.99	S	D	9/16/2008	9/16/2008	D00005566221	5876100260JS
JPM 066-210-860	LCPI	10000907/21	USD	966.11	S	D	9/16/2008	9/16/2008	D00005566222	5921100260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566223	5921200260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566224	5921300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,346.07	S	D	9/16/2008	9/16/2008	D00005566225	5876200260JS
JPM 066-210-860	LCPI	10000907/21	USD	562.67	S	D	9/16/2008	9/16/2008	D00005566226	5876300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,598.45	S	D	9/16/2008	9/16/2008	D00005566227	5876400260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566228	5829600260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,271.17	S	D	9/16/2008	9/16/2008	D00005566229	5802600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,670.42	S	D	9/16/2008	9/16/2008	D00005566230	5876500260JS
JPM 066-210-860	LCPI	10000907/21	USD	502.57	S	D	9/16/2008	9/16/2008	D00005566231	5876600260JS
JPM 066-210-860	LCPI	10000907/21	USD	741.94	S	D	9/16/2008	9/16/2008	D00005566232	5921400260JS
JPM 066-210-860	LCPI	10000907/21	USD	300.79	S	D	9/16/2008	9/16/2008	D00005566233	5829700260JS
JPM 066-210-860	LCPI	10000907/21	USD	706.53	S	D	9/16/2008	9/16/2008	D00005566234	5876700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,051.39	S	D	9/16/2008	9/16/2008	D00005566235	5876800260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,373.59	S	D	9/16/2008	9/16/2008	D00005566236	5876900260JS
JPM 066-210-860	LCPI	10000907/21	USD	819.28	S	D	9/16/2008	9/16/2008	D00005566237	5921500260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566238	5921600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,584.14	S	D	9/16/2008	9/16/2008	D00005566239	5877000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566240	5877100260JS
JPM 066-210-860	LCPI	10000907/21	USD	808.12	S	D	9/16/2008	9/16/2008	D00005566241	5921700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,407.00	S	D	9/16/2008	9/16/2008	D00005566242	5877200260JS
JPM 066-210-860	LCPI	10000907/21	USD	759.15	S	D	9/16/2008	9/16/2008	D00005566243	5921800260JS
JPM 066-210-860	LCPI	10000907/21	USD	982.62	S	D	9/16/2008	9/16/2008	D00005566244	5921900260JS
JPM 066-210-860	LCPI	10000907/21	USD	443.69	S	D	9/16/2008	9/16/2008	D00005566245	5877300260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	363.38	S	D	9/16/2008	9/16/2008	D00005566246	5829800260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,010.49	S	D	9/16/2008	9/16/2008	D00005566247	5802700260JS
JPM 066-210-860	LCPI	10000907/21	USD	12.73	S	D	9/16/2008	9/16/2008	D00005566248	5718300260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566249	5829900260JS
JPM 066-210-860	LCPI	10000907/21	USD	5.77	S	D	9/16/2008	9/16/2008	D00005566250	5718400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,009.29	S	D	9/16/2008	9/16/2008	D00005566251	5922000260JS
JPM 066-210-860	LCPI	10000907/21	USD	611.57	S	D	9/16/2008	9/16/2008	D00005566252	5877400260JS
JPM 066-210-860	LCPI	10000907/21	USD	661.03	S	D	9/16/2008	9/16/2008	D00005566253	5877500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,604.20	S	D	9/16/2008	9/16/2008	D00005566254	5877600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566255	5877700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566256	5877800260JS
JPM 066-210-860	LCPI	10000907/21	USD	348.33	S	D	9/16/2008	9/16/2008	D00005566257	5830000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,996.56	S	D	9/16/2008	9/16/2008	D00005566258	5877900260JS
JPM 066-210-860	LCPI	10000907/21	USD	875.52	S	D	9/16/2008	9/16/2008	D00005566259	5922300260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566260	5830100260JS
JPM 066-210-860	LCPI	10000907/21	USD	863.86	S	D	9/16/2008	9/16/2008	D00005566261	5922400260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566262	5830200260JS
JPM 066-210-860	LCPI	10000907/21	USD	230.72	S	D	9/16/2008	9/16/2008	D00005566263	5830300260JS
JPM 066-210-860	LCPI	10000907/21	USD	489.13	S	D	9/16/2008	9/16/2008	D00005566264	5878000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,295.78	S	D	9/16/2008	9/16/2008	D00005566265	5878100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566266	5878200260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566267	5830400260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,406.29	S	D	9/16/2008	9/16/2008	D00005566268	5830600260JS
JPM 066-210-860	LCPI	10000907/21	USD	405.37	S	D	9/16/2008	9/16/2008	D00005566269	5830700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,218.79	S	D	9/16/2008	9/16/2008	D00005566270	5830800260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,605.20	S	D	9/16/2008	9/16/2008	D00005566271	5878300260JS
JPM 066-210-860	LCPI	10000907/21	USD	85.77	S	D	9/16/2008	9/16/2008	D00005566272	5802800260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566273	5922500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,814.09	S	D	9/16/2008	9/16/2008	D00005566274	5878400260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566275	5922600260JS
JPM 066-210-860	LCPI	10000907/21	USD	3.67	S	D	9/16/2008	9/16/2008	D00005566276	5718500260JS
JPM 066-210-860	LCPI	10000907/21	USD	120.23	S	D	9/16/2008	9/16/2008	D00005566277	5830900260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,327.64	S	D	9/16/2008	9/16/2008	D00005566278	5689400260JS
JPM 066-210-860	LCPI	10000907/21	USD	657.62	S	D	9/16/2008	9/16/2008	D00005566279	5878500260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566280	5922700260JS
JPM 066-210-860	LCPI	10000907/21	USD	601.57	S	D	9/16/2008	9/16/2008	D00005566281	5878600260JS
JPM 066-210-860	LCPI	10000907/21	USD	171.96	S	D	9/16/2008	9/16/2008	D00005566282	5831000260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566283	5831100260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566284	5831200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,503.93	S	D	9/16/2008	9/16/2008	D00005566285	5878700260JS
JPM 066-210-860	LCPI	10000907/21	USD	757.89	S	D	9/16/2008	9/16/2008	D00005566286	5922800260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,187.27	S	D	9/16/2008	9/16/2008	D00005566287	5688200260JS
JPM 066-210-860	LCPI	10000907/21	USD	259.56	S	D	9/16/2008	9/16/2008	D00005566288	5831300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,604.20	S	D	9/16/2008	9/16/2008	D00005566289	5878800260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,986.06	S	D	9/16/2008	9/16/2008	D00005566290	5802900260JS
JPM 066-210-860	LCPI	10000907/21	USD	198.51	S	D	9/16/2008	9/16/2008	D00005566291	5831400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566292	5878900260JS
JPM 066-210-860	LCPI	10000907/21	USD	545.66	S	D	9/16/2008	9/16/2008	D00005566293	5879000260JS
JPM 066-210-860	LCPI	10000907/21	USD	394.42	S	D	9/16/2008	9/16/2008	D00005566294	5831500260JS
JPM 066-210-860	LCPI	10000907/21	USD	80.21	S	D	9/16/2008	9/16/2008	D00005566295	5803000260JS
JPM 066-210-860	LCPI	10000907/21	USD	50.15	S	D	9/16/2008	9/16/2008	D00005566296	5803100260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	2,005.24	S	D	9/16/2008	9/16/2008	D00005566297	5879100260JS
JPM 066-210-860	LCPI	10000907/21	USD	292.83	S	D	9/16/2008	9/16/2008	D00005566298	5831600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,369.77	S	D	9/16/2008	9/16/2008	D00005566299	5879200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,681.79	S	D	9/16/2008	9/16/2008	D00005566300	5879300260JS
JPM 066-210-860	LCPI	10000907/21	USD	447.26	S	D	9/16/2008	9/16/2008	D00005566301	5879400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,261.35	S	D	9/16/2008	9/16/2008	D00005566302	5879500260JS
JPM 066-210-860	LCPI	10000907/21	USD	409.74	S	D	9/16/2008	9/16/2008	D00005566303	5879600260JS
JPM 066-210-860	LCPI	10000907/21	USD	187.19	S	D	9/16/2008	9/16/2008	D00005566304	5831700260JS
JPM 066-210-860	LCPI	10000907/21	USD	305.35	S	D	9/16/2008	9/16/2008	D00005566305	5831800260JS
JPM 066-210-860	LCPI	10000907/21	USD	11.01	S	D	9/16/2008	9/16/2008	D00005566306	5853100260JS
JPM 066-210-860	LCPI	10000907/21	USD	203.86	S	D	9/16/2008	9/16/2008	D00005566307	5831900260JS
JPM 066-210-860	LCPI	10000907/21	USD	356.75	S	D	9/16/2008	9/16/2008	D00005566308	5832000260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,807.34	S	D	9/16/2008	9/16/2008	D00005566309	5832100260JS
JPM 066-210-860	LCPI	10000907/21	USD	501.31	S	D	9/16/2008	9/16/2008	D00005566310	5879700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,503.93	S	D	9/16/2008	9/16/2008	D00005566311	5879800260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,804.72	S	D	9/16/2008	9/16/2008	D00005566312	5879900260JS
JPM 066-210-860	LCPI	10000907/21	USD	933.67	S	D	9/16/2008	9/16/2008	D00005566313	5923000260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,035.72	S	D	9/16/2008	9/16/2008	D00005566314	5803200260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566315	5923100260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566316	5832200260JS
JPM 066-210-860	LCPI	10000907/21	USD	132.35	S	D	9/16/2008	9/16/2008	D00005566317	5832300260JS
JPM 066-210-860	LCPI	10000907/21	USD	110.92	S	D	9/16/2008	9/16/2008	D00005566318	5803300260JS
JPM 066-210-860	LCPI	10000907/21	USD	191.41	S	D	9/16/2008	9/16/2008	D00005566319	5832400260JS
JPM 066-210-860	LCPI	10000907/21	USD	744.42	S	D	9/16/2008	9/16/2008	D00005566320	5923200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,206.16	S	D	9/16/2008	9/16/2008	D00005566321	5880000260JS
JPM 066-210-860	LCPI	10000907/21	USD	257.1	S	D	9/16/2008	9/16/2008	D00005566322	5832500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,540.73	S	D	9/16/2008	9/16/2008	D00005566323	5880100260JS
JPM 066-210-860	LCPI	10000907/21	USD	186.13	S	D	9/16/2008	9/16/2008	D00005566324	5832600260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566325	5832700260JS
JPM 066-210-860	LCPI	10000907/21	USD	806.13	S	D	9/16/2008	9/16/2008	D00005566326	5923400260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566327	5923500260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,099.13	S	D	9/16/2008	9/16/2008	D00005566328	5832800260JS
JPM 066-210-860	LCPI	10000907/21	USD	806.13	S	D	9/16/2008	9/16/2008	D00005566329	5923600260JS
JPM 066-210-860	LCPI	10000907/21	USD	604.6	S	D	9/16/2008	9/16/2008	D00005566330	5880200260JS
JPM 066-210-860	LCPI	10000907/21	USD	902.36	S	D	9/16/2008	9/16/2008	D00005566331	5923700260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566332	5923800260JS
JPM 066-210-860	LCPI	10000907/21	USD	741.14	S	D	9/16/2008	9/16/2008	D00005566333	5923900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,323.46	S	D	9/16/2008	9/16/2008	D00005566334	5880300260JS
JPM 066-210-860	LCPI	10000907/21	USD	31.8	S	D	9/16/2008	9/16/2008	D00005566335	5803400260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566336	5832900260JS
JPM 066-210-860	LCPI	10000907/21	USD	203.86	S	D	9/16/2008	9/16/2008	D00005566338	5833000260JS
JPM 066-210-860	LCPI	10000907/21	USD	815.43	S	D	9/16/2008	9/16/2008	D00005566339	5924000260JS
JPM 066-210-860	LCPI	10000907/21	USD	40,104.88	S	D	9/16/2008	9/16/2008	D00005566340	5694000260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,108.48	S	D	9/16/2008	9/16/2008	D00005566341	5833100260JS
JPM 066-210-860	LCPI	10000907/21	USD	221.58	S	D	9/16/2008	9/16/2008	D00005566342	5833200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,610.86	S	D	9/16/2008	9/16/2008	D00005566343	5880400260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566344	5924100260JS
JPM 066-210-860	LCPI	10000907/21	USD	804.11	S	D	9/16/2008	9/16/2008	D00005566345	5924200260JS
JPM 066-210-860	LCPI	10000907/21	USD	168.79	S	D	9/16/2008	9/16/2008	D00005566346	5833300260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566347	5833400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,604.20	S	D	9/16/2008	9/16/2008	D00005566348	5880500260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	602.58	S	D	9/16/2008	9/16/2008	D00005566349	5880600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,002.62	S	D	9/16/2008	9/16/2008	D00005566350	5924300260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566351	5924400260JS
JPM 066-210-860	LCPI	10000907/21	USD	118.28	S	D	9/16/2008	9/16/2008	D00005566352	5803500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566353	5880700260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566354	5924500260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566355	5924600260JS
JPM 066-210-860	LCPI	10000907/21	USD	414.7	S	D	9/16/2008	9/16/2008	D00005566356	5880800260JS
JPM 066-210-860	LCPI	10000907/21	USD	201.03	S	D	9/16/2008	9/16/2008	D00005566357	5833600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,181.20	S	D	9/16/2008	9/16/2008	D00005566358	5880900260JS
JPM 066-210-860	LCPI	10000907/21	USD	702.89	S	D	9/16/2008	9/16/2008	D00005566359	5881000260JS
JPM 066-210-860	LCPI	10000907/21	USD	601.57	S	D	9/16/2008	9/16/2008	D00005566360	5881100260JS
JPM 066-210-860	LCPI	10000907/21	USD	224.5	S	D	9/16/2008	9/16/2008	D00005566361	5833700260JS
JPM 066-210-860	LCPI	10000907/21	USD	203.86	S	D	9/16/2008	9/16/2008	D00005566362	5833800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,446.29	S	D	9/16/2008	9/16/2008	D00005566363	5833900260JS
JPM 066-210-860	LCPI	10000907/21	USD	815.43	S	D	9/16/2008	9/16/2008	D00005566364	5924800260JS
JPM 066-210-860	LCPI	10000907/21	USD	348.7	S	D	9/16/2008	9/16/2008	D00005566365	5834000260JS
JPM 066-210-860	LCPI	10000907/21	USD	804.11	S	D	9/16/2008	9/16/2008	D00005566366	5924900260JS
JPM 066-210-860	LCPI	10000907/21	USD	922.41	S	D	9/16/2008	9/16/2008	D00005566367	5925000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566368	5881200260JS
JPM 066-210-860	LCPI	10000907/21	USD	203.86	S	D	9/16/2008	9/16/2008	D00005566369	5834100260JS
JPM 066-210-860	LCPI	10000907/21	USD	193.17	S	D	9/16/2008	9/16/2008	D00005566370	5834200260JS
JPM 066-210-860	LCPI	10000907/21	USD	402.05	S	D	9/16/2008	9/16/2008	D00005566371	5834300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,325.08	S	D	9/16/2008	9/16/2008	D00005566372	5881300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,941.51	S	D	9/16/2008	9/16/2008	D00005566373	5881400260JS
JPM 066-210-860	LCPI	10000907/21	USD	210.57	S	D	9/16/2008	9/16/2008	D00005566381	5834400260JS
JPM 066-210-860	LCPI	10000907/21	USD	12.09	S	D	9/16/2008	9/16/2008	D00005566405	5718600260JS
JPM 066-210-860	LCPI	10000907/21	USD	343.52	S	D	9/16/2008	9/16/2008	D00005566417	5834500260JS
JPM 066-210-860	LCPI	10000907/21	USD	402.05	S	D	9/16/2008	9/16/2008	D00005566428	5834600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,244.16	S	D	9/16/2008	9/16/2008	D00005566429	5881500260JS
JPM 066-210-860	LCPI	10000907/21	USD	457.34	S	D	9/16/2008	9/16/2008	D00005566430	5881600260JS
JPM 066-210-860	LCPI	10000907/21	USD	146.42	S	D	9/16/2008	9/16/2008	D00005566431	5834700260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,593.49	S	D	9/16/2008	9/16/2008	D00005566432	5803600260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566433	5834800260JS
JPM 066-210-860	LCPI	10000907/21	USD	451.18	S	D	9/16/2008	9/16/2008	D00005566434	5881700260JS
JPM 066-210-860	LCPI	10000907/21	USD	200.52	S	D	9/16/2008	9/16/2008	D00005566435	5834900260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566436	5925200260JS
JPM 066-210-860	LCPI	10000907/21	USD	739.68	S	D	9/16/2008	9/16/2008	D00005566437	5925300260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,891.20	S	D	9/16/2008	9/16/2008	D00005566438	5835000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,612.26	S	D	9/16/2008	9/16/2008	D00005566439	5881900260JS
JPM 066-210-860	LCPI	10000907/21	USD	601.57	S	D	9/16/2008	9/16/2008	D00005566440	5882000260JS
JPM 066-210-860	LCPI	10000907/21	USD	163.09	S	D	9/16/2008	9/16/2008	D00005566441	R-5835100260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566442	5925400260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566443	5882100260JS
JPM 066-210-860	LCPI	10000907/21	USD	305.79	S	D	9/16/2008	9/16/2008	D00005566444	5835200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566445	5882200260JS
JPM 066-210-860	LCPI	10000907/21	USD	200.52	S	D	9/16/2008	9/16/2008	D00005566446	5835300260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,634.27	S	D	9/16/2008	9/16/2008	D00005566447	5882300260JS
JPM 066-210-860	LCPI	10000907/21	USD	340.89	S	D	9/16/2008	9/16/2008	D00005566448	5835400260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566449	5835500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,604.20	S	D	9/16/2008	9/16/2008	D00005566450	5882400260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	808.16	S	D	9/16/2008	9/16/2008	D00005566451	5925500260JS
JPM 066-210-860	LCPI	10000907/21	USD	200.52	S	D	9/16/2008	9/16/2008	D00005566452	5835700260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,781.23	S	D	9/16/2008	9/16/2008	D00005566453	5803700260JS
JPM 066-210-860	LCPI	10000907/21	USD	501.31	S	D	9/16/2008	9/16/2008	D00005566454	5882500260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566455	5925600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566456	5882600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,049.74	S	D	9/16/2008	9/16/2008	D00005566457	5925700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,486.50	S	D	9/16/2008	9/16/2008	D00005566458	5835800260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,353.54	S	D	9/16/2008	9/16/2008	D00005566459	5882700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,525.98	S	D	9/16/2008	9/16/2008	D00005566460	5882800260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566461	5925800260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,020.98	S	D	9/16/2008	9/16/2008	D00005566462	5689700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,132.96	S	D	9/16/2008	9/16/2008	D00005566463	5882900260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,575.30	S	D	9/16/2008	9/16/2008	D00005566464	5803800260JS
JPM 066-210-860	LCPI	10000907/21	USD	238.26	S	D	9/16/2008	9/16/2008	D00005566465	5835900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,223.15	S	D	9/16/2008	9/16/2008	D00005566466	5883000260JS
JPM 066-210-860	LCPI	10000907/21	USD	132.51	S	D	9/16/2008	9/16/2008	D00005566467	5836000260JS
JPM 066-210-860	LCPI	10000907/21	USD	200.52	S	D	9/16/2008	9/16/2008	D00005566468	5836100260JS
JPM 066-210-860	LCPI	10000907/21	USD	815.43	S	D	9/16/2008	9/16/2008	D00005566469	5925900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,703.64	S	D	9/16/2008	9/16/2008	D00005566470	5883100260JS
JPM 066-210-860	LCPI	10000907/21	USD	86.52	S	D	9/16/2008	9/16/2008	D00005566471	5803900260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,562.06	S	D	9/16/2008	9/16/2008	D00005566472	5883200260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566473	5926500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,223.15	S	D	9/16/2008	9/16/2008	D00005566474	5883300260JS
JPM 066-210-860	LCPI	10000907/21	USD	926.22	S	D	9/16/2008	9/16/2008	D00005566475	5926600260JS
JPM 066-210-860	LCPI	10000907/21	USD	815.43	S	D	9/16/2008	9/16/2008	D00005566476	5926700260JS
JPM 066-210-860	LCPI	10000907/21	USD	8,020.98	S	D	9/16/2008	9/16/2008	D00005566477	5718700260JS
JPM 066-210-860	LCPI	10000907/21	USD	214.56	S	D	9/16/2008	9/16/2008	D00005566478	5836200260JS
JPM 066-210-860	LCPI	10000907/21	USD	863.51	S	D	9/16/2008	9/16/2008	D00005566479	5927200260JS
JPM 066-210-860	LCPI	10000907/21	USD	57.68	S	D	9/16/2008	9/16/2008	D00005566480	5804000260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566481	5836300260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566482	5927300260JS
JPM 066-210-860	LCPI	10000907/21	USD	379.41	S	D	9/16/2008	9/16/2008	D00005566483	5836400260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,013.31	S	D	9/16/2008	9/16/2008	D00005566484	5883400260JS
JPM 066-210-860	LCPI	10000907/21	USD	468.44	S	D	9/16/2008	9/16/2008	D00005566485	5883500260JS
JPM 066-210-860	LCPI	10000907/21	USD	501.31	S	D	9/16/2008	9/16/2008	D00005566486	5883600260JS
JPM 066-210-860	LCPI	10000907/21	USD	735.66	S	D	9/16/2008	9/16/2008	D00005566487	5927400260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,807.34	S	D	9/16/2008	9/16/2008	D00005566488	5836500260JS
JPM 066-210-860	LCPI	10000907/21	USD	815.43	S	D	9/16/2008	9/16/2008	D00005566489	5927500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,858.21	S	D	9/16/2008	9/16/2008	D00005566490	5883700260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,221.72	S	D	9/16/2008	9/16/2008	D00005566491	5688600260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,015.32	S	D	9/16/2008	9/16/2008	D00005566492	5883800260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,432.71	S	D	9/16/2008	9/16/2008	D00005566493	5883900260JS
JPM 066-210-860	LCPI	10000907/21	USD	85.77	S	D	9/16/2008	9/16/2008	D00005566494	5804100260JS
JPM 066-210-860	LCPI	10000907/21	USD	86.52	S	D	9/16/2008	9/16/2008	D00005566495	5804200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,256.01	S	D	9/16/2008	9/16/2008	D00005566496	5884000260JS
JPM 066-210-860	LCPI	10000907/21	USD	4.43	S	D	9/16/2008	9/16/2008	D00005566497	5718800260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,007.66	S	D	9/16/2008	9/16/2008	D00005566498	5927600260JS
JPM 066-210-860	LCPI	10000907/21	USD	200.52	S	D	9/16/2008	9/16/2008	D00005566499	5836600260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566500	5927700260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566501	5927800260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	7.85	S	D	9/16/2008	9/16/2008	D00005566502	5718900260JS
JPM 066-210-860	LCPI	10000907/21	USD	52.6	S	D	9/16/2008	9/16/2008	D00005566503	5804300260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,315.15	S	D	9/16/2008	9/16/2008	D00005566504	5804500260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,203.15	S	D	9/16/2008	9/16/2008	D00005566505	5884100260JS
JPM 066-210-860	LCPI	10000907/21	USD	542.44	S	D	9/16/2008	9/16/2008	D00005566506	5884200260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566507	5927900260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566508	5928000260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566509	5928100260JS
JPM 066-210-860	LCPI	10000907/21	USD	7,018.35	S	D	9/16/2008	9/16/2008	D00005566510	5749400260JS
JPM 066-210-860	LCPI	10000907/21	USD	329.56	S	D	9/16/2008	9/16/2008	D00005566511	5836700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,184.62	S	D	9/16/2008	9/16/2008	D00005566512	5884300260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,208.39	S	D	9/16/2008	9/16/2008	D00005566513	5688500260JS
JPM 066-210-860	LCPI	10000907/21	USD	46.48	S	D	9/16/2008	9/16/2008	D00005566514	5804600260JS
JPM 066-210-860	LCPI	10000907/21	USD	350.22	S	D	9/16/2008	9/16/2008	D00005566515	5836800260JS
JPM 066-210-860	LCPI	10000907/21	USD	115.36	S	D	9/16/2008	9/16/2008	D00005566516	5804700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,206.16	S	D	9/16/2008	9/16/2008	D00005566517	5884400260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566518	5928200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,492.84	S	D	9/16/2008	9/16/2008	D00005566519	5884500260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,224.71	S	D	9/16/2008	9/16/2008	D00005566520	5836900260JS
JPM 066-210-860	LCPI	10000907/21	USD	403.06	S	D	9/16/2008	9/16/2008	D00005566521	5837000260JS
JPM 066-210-860	LCPI	10000907/21	USD	419.87	S	D	9/16/2008	9/16/2008	D00005566522	5884700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,306.03	S	D	9/16/2008	9/16/2008	D00005566523	5837100260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,020.59	S	D	9/16/2008	9/16/2008	D00005566524	5884800260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,273.33	S	D	9/16/2008	9/16/2008	D00005566525	5884900260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,406.29	S	D	9/16/2008	9/16/2008	D00005566526	5837200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,136.47	S	D	9/16/2008	9/16/2008	D00005566527	5885000260JS
JPM 066-210-860	LCPI	10000907/21	USD	822.15	S	D	9/16/2008	9/16/2008	D00005566528	5928300260JS
JPM 066-210-860	LCPI	10000907/21	USD	501.31	S	D	9/16/2008	9/16/2008	D00005566529	5885100260JS
JPM 066-210-860	LCPI	10000907/21	USD	804.11	S	D	9/16/2008	9/16/2008	D00005566530	5928400260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566531	5928500260JS
JPM 066-210-860	LCPI	10000907/21	USD	641.23	S	D	9/16/2008	9/16/2008	D00005566532	5885200260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,010.49	S	D	9/16/2008	9/16/2008	D00005566533	5804800260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,406.29	S	D	9/16/2008	9/16/2008	D00005566534	5837300260JS
JPM 066-210-860	LCPI	10000907/21	USD	956.86	S	D	9/16/2008	9/16/2008	D00005566535	5928600260JS
JPM 066-210-860	LCPI	10000907/21	USD	259.15	S	D	9/16/2008	9/16/2008	D00005566536	5837400260JS
JPM 066-210-860	LCPI	10000907/21	USD	139.56	S	D	9/16/2008	9/16/2008	D00005566537	5837500260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,446.29	S	D	9/16/2008	9/16/2008	D00005566538	5837600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,002.62	S	D	9/16/2008	9/16/2008	D00005566539	5928700260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566540	5837700260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,824.08	S	D	9/16/2008	9/16/2008	D00005566541	5837800260JS
JPM 066-210-860	LCPI	10000907/21	USD	669.06	S	D	9/16/2008	9/16/2008	D00005566542	5885300260JS
JPM 066-210-860	LCPI	10000907/21	USD	653.93	S	D	9/16/2008	9/16/2008	D00005566543	5885400260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566544	5928800260JS
JPM 066-210-860	LCPI	10000907/21	USD	7.34	S	D	9/16/2008	9/16/2008	D00005566545	5719000260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566546	5837900260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566547	5928900260JS
JPM 066-210-860	LCPI	10000907/21	USD	401.05	S	D	9/16/2008	9/16/2008	D00005566548	5838000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,173.07	S	D	9/16/2008	9/16/2008	D00005566549	5885500260JS
JPM 066-210-860	LCPI	10000907/21	USD	200.52	S	D	9/16/2008	9/16/2008	D00005566550	5838100260JS
JPM 066-210-860	LCPI	10000907/21	USD	550.42	S	D	9/16/2008	9/16/2008	D00005566551	5885600260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,220.55	S	D	9/16/2008	9/16/2008	D00005566552	5885700260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	605.91	S	D	9/16/2008	9/16/2008	D00005566553	5885800260JS
JPM 066-210-860	LCPI	10000907/21	USD	902.36	S	D	9/16/2008	9/16/2008	D00005566554	5929000260JS
JPM 066-210-860	LCPI	10000907/21	USD	802.1	S	D	9/16/2008	9/16/2008	D00005566555	5929100260JS
JPM 066-210-860	LCPI	10000907/21	USD	289.15	S	D	9/16/2008	9/16/2008	D00005566643	5838200260JS
JPM 066-210-860	LCPI	10000907/21	USD	77.65	S	D	9/16/2008	9/16/2008	D00005566644	5804900260JS
JPM 066-210-860	LCPI	10000907/21	USD	14,000,000.00	S	D	9/16/2008	9/16/2008	D00005566658	5695500260JS
JPM 066-210-860	LCPI	10000907/21	USD	4,154,545.45	S	D	9/16/2008	9/16/2008	D00005566660	5695300260JS
JPM 066-210-860	LCPI	10000907/21	USD	6,500,000.00	S	D	9/16/2008	9/16/2008	D00005566661	5695400260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,000,000.00	S	D	9/16/2008	9/16/2008	D00005566680	5695200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,666,666.67	S	D	9/16/2008	9/16/2008	D00005566686	5695100260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,655,874.99	S	D	9/16/2008	9/16/2008	D00005566763	5686700260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,806,750.00	S	D	9/16/2008	9/16/2008	D00005566764	5852900260JS
JPM 066-210-860	LCPI	10000907/21	USD	32,670,000.00	S	D	9/16/2008	9/16/2008	D00005566806	5660100260JS
JPM 066-210-860	LCPI	10000907/21	USD	28,275,000.00	S	D	9/16/2008	9/16/2008	D00005566836	5660000260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,999,687.50	S	D	9/16/2008	9/16/2008	D00005566860	5659800260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,377.78	S	D	9/16/2008	9/16/2008	D00005567639	5623800260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,377.78	S	D	9/16/2008	9/16/2008	D00005567640	5623900260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,465.65	S	D	9/16/2008	9/16/2008	D00005567641	5624000260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,771.24	S	D	9/16/2008	9/16/2008	D00005567642	5624100260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,856.57	S	D	9/16/2008	9/16/2008	D00005567643	5624400260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,861.39	S	D	9/16/2008	9/16/2008	D00005567644	5624500260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.06	S	D	9/16/2008	9/16/2008	D00005567645	5624600260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.06	S	D	9/16/2008	9/16/2008	D00005567646	5624700260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567647	5624800260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567648	5624900260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567649	5625000260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567650	5625100260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567651	5625200260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567652	5625300260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567653	5625400260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567654	5625500260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567655	5625600260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567656	5625700260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567657	5625800260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567658	5625900260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567659	5626000260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567660	5626100260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567661	5626200260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567662	5626400260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567663	5626500260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567664	5626600260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567665	5626700260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567666	5626800260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,947.07	S	D	9/16/2008	9/16/2008	D00005567667	5626900260JS
JPM 066-210-860	LCPI	10000907/21	USD	9,996.00	S	D	9/16/2008	9/16/2008	D00005567668	5627000260JS
JPM 066-210-860	LCPI	10000907/21	USD	10,352.70	S	D	9/16/2008	9/16/2008	D00005567669	5639200260JS
JPM 066-210-860	LCPI	10000907/21	USD	10,408.22	S	D	9/16/2008	9/16/2008	D00005567670	5639300260JS
JPM 066-210-860	LCPI	10000907/21	USD	10,408.22	S	D	9/16/2008	9/16/2008	D00005567671	5639400260JS
JPM 066-210-860	LCPI	10000907/21	USD	10,419.75	S	D	9/16/2008	9/16/2008	D00005567672	5639500260JS
JPM 066-210-860	LCPI	10000907/21	USD	10,448.40	S	D	9/16/2008	9/16/2008	D00005567673	5639600260JS
JPM 066-210-860	LCPI	10000907/21	USD	10,628.15	S	D	9/16/2008	9/16/2008	D00005567674	5639700260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	10,808.48	S	D	9/16/2008	9/16/2008	D00005567675	5639800260JS
JPM 066-210-860	LCPI	10000907/21	USD	10,808.48	S	D	9/16/2008	9/16/2008	D00005567676	5639900260JS
JPM 066-210-860	LCPI	10000907/21	USD	10,842.37	S	D	9/16/2008	9/16/2008	D00005567677	5640000260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,101.10	S	D	9/16/2008	9/16/2008	D00005567678	5640100260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,160.45	S	D	9/16/2008	9/16/2008	D00005567679	5640200260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,160.45	S	D	9/16/2008	9/16/2008	D00005567680	5640300260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,203.77	S	D	9/16/2008	9/16/2008	D00005567681	5640400260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,239.78	S	D	9/16/2008	9/16/2008	D00005567682	5640500260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,253.33	S	D	9/16/2008	9/16/2008	D00005567683	5640600260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,253.33	S	D	9/16/2008	9/16/2008	D00005567684	5640700260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,253.33	S	D	9/16/2008	9/16/2008	D00005567685	5640800260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,253.33	S	D	9/16/2008	9/16/2008	D00005567686	5640900260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,253.33	S	D	9/16/2008	9/16/2008	D00005567687	5641000260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,253.33	S	D	9/16/2008	9/16/2008	D00005567688	5641100260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,253.33	S	D	9/16/2008	9/16/2008	D00005567689	5641200260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,253.33	S	D	9/16/2008	9/16/2008	D00005567690	5641300260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,589.77	S	D	9/16/2008	9/16/2008	D00005567691	5641400260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,593.68	S	D	9/16/2008	9/16/2008	D00005567692	5641500260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,783.11	S	D	9/16/2008	9/16/2008	D00005567693	5641600260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,927.82	S	D	9/16/2008	9/16/2008	D00005567694	5641700260JS
JPM 066-210-860	LCPI	10000907/21	USD	11,934.28	S	D	9/16/2008	9/16/2008	D00005567695	5641800260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,143.53	S	D	9/16/2008	9/16/2008	D00005567696	5641900260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,193.03	S	D	9/16/2008	9/16/2008	D00005567697	5642000260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,362.42	S	D	9/16/2008	9/16/2008	D00005567698	5642100260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,362.42	S	D	9/16/2008	9/16/2008	D00005567699	5642200260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,362.44	S	D	9/16/2008	9/16/2008	D00005567700	5642300260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,398.87	S	D	9/16/2008	9/16/2008	D00005567701	5642500260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,433.83	S	D	9/16/2008	9/16/2008	D00005567702	5642600260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,433.83	S	D	9/16/2008	9/16/2008	D00005567703	5642700260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,433.83	S	D	9/16/2008	9/16/2008	D00005567704	5642800260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,433.83	S	D	9/16/2008	9/16/2008	D00005567705	5642900260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,433.83	S	D	9/16/2008	9/16/2008	D00005567706	5643000260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,433.83	S	D	9/16/2008	9/16/2008	D00005567707	5643100260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,489.87	S	D	9/16/2008	9/16/2008	D00005567708	5643200260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,538.08	S	D	9/16/2008	9/16/2008	D00005567709	5643300260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,573.53	S	D	9/16/2008	9/16/2008	D00005567710	5643400260JS
JPM 066-210-860	LCPI	10000907/21	USD	12,986.35	S	D	9/16/2008	9/16/2008	D00005567711	5643500260JS
JPM 066-210-860	LCPI	10000907/21	USD	13,474.66	S	D	9/16/2008	9/16/2008	D00005567712	5643600260JS
JPM 066-210-860	LCPI	10000907/21	USD	13,634.77	S	D	9/16/2008	9/16/2008	D00005567713	5643700260JS
JPM 066-210-860	LCPI	10000907/21	USD	13,880.50	S	D	9/16/2008	9/16/2008	D00005567714	5643800260JS
JPM 066-210-860	LCPI	10000907/21	USD	13,925.89	S	D	9/16/2008	9/16/2008	D00005567715	5644000260JS
JPM 066-210-860	LCPI	10000907/21	USD	13,925.89	S	D	9/16/2008	9/16/2008	D00005567716	5644100260JS
JPM 066-210-860	LCPI	10000907/21	USD	13,925.89	S	D	9/16/2008	9/16/2008	D00005567717	5644200260JS
JPM 066-210-860	LCPI	10000907/21	USD	14,515.99	S	D	9/16/2008	9/16/2008	D00005567718	5644300260JS
JPM 066-210-860	LCPI	10000907/21	USD	14,571.51	S	D	9/16/2008	9/16/2008	D00005567719	5644400260JS
JPM 066-210-860	LCPI	10000907/21	USD	14,571.51	S	D	9/16/2008	9/16/2008	D00005567720	5644500260JS
JPM 066-210-860	LCPI	10000907/21	USD	14,834.91	S	D	9/16/2008	9/16/2008	D00005567721	5644600260JS
JPM 066-210-860	LCPI	10000907/21	USD	14,987.84	S	D	9/16/2008	9/16/2008	D00005567722	5644700260JS
JPM 066-210-860	LCPI	10000907/21	USD	14,987.84	S	D	9/16/2008	9/16/2008	D00005567723	5644800260JS
JPM 066-210-860	LCPI	10000907/21	USD	15,004.44	S	D	9/16/2008	9/16/2008	D00005567724	5644900260JS
JPM 066-210-860	LCPI	10000907/21	USD	15,004.44	S	D	9/16/2008	9/16/2008	D00005567725	5645000260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	15,021.55	S	D	9/16/2008	9/16/2008	D00005567726	5645100260JS
JPM 066-210-860	LCPI	10000907/21	USD	15,132.19	S	D	9/16/2008	9/16/2008	D00005567727	5645200260JS
JPM 066-210-860	LCPI	10000907/21	USD	15,268.30	S	D	9/16/2008	9/16/2008	D00005567728	5645300260JS
JPM 066-210-860	LCPI	10000907/21	USD	15,453.03	S	D	9/16/2008	9/16/2008	D00005567729	5645400260JS
JPM 066-210-860	LCPI	10000907/21	USD	15,754.67	S	D	9/16/2008	9/16/2008	D00005567730	5645500260JS
JPM 066-210-860	LCPI	10000907/21	USD	16,114.24	S	D	9/16/2008	9/16/2008	D00005567731	5645600260JS
JPM 066-210-860	LCPI	10000907/21	USD	16,166.55	S	D	9/16/2008	9/16/2008	D00005567732	5645700260JS
JPM 066-210-860	LCPI	10000907/21	USD	16,290.03	S	D	9/16/2008	9/16/2008	D00005567733	5645800260JS
JPM 066-210-860	LCPI	10000907/21	USD	16,559.52	S	D	9/16/2008	9/16/2008	D00005567734	5645900260JS
JPM 066-210-860	LCPI	10000907/21	USD	16,653.15	S	D	9/16/2008	9/16/2008	D00005567735	5646000260JS
JPM 066-210-860	LCPI	10000907/21	USD	16,859.72	S	D	9/16/2008	9/16/2008	D00005567736	5646100260JS
JPM 066-210-860	LCPI	10000907/21	USD	16,859.72	S	D	9/16/2008	9/16/2008	D00005567737	5646200260JS
JPM 066-210-860	LCPI	10000907/21	USD	16,859.72	S	D	9/16/2008	9/16/2008	D00005567738	5646300260JS
JPM 066-210-860	LCPI	10000907/21	USD	16,859.72	S	D	9/16/2008	9/16/2008	D00005567739	5646400260JS
JPM 066-210-860	LCPI	10000907/21	USD	16,880.00	S	D	9/16/2008	9/16/2008	D00005567740	5646500260JS
JPM 066-210-860	LCPI	10000907/21	USD	17,058.68	S	D	9/16/2008	9/16/2008	D00005567741	5646600260JS
JPM 066-210-860	LCPI	10000907/21	USD	17,137.65	S	D	9/16/2008	9/16/2008	D00005567742	5646700260JS
JPM 066-210-860	LCPI	10000907/21	USD	17,548.07	S	D	9/16/2008	9/16/2008	D00005567743	5646800260JS
JPM 066-210-860	LCPI	10000907/21	USD	17,693.98	S	D	9/16/2008	9/16/2008	D00005567744	5646900260JS
JPM 066-210-860	LCPI	10000907/21	USD	17,904.72	S	D	9/16/2008	9/16/2008	D00005567745	5647000260JS
JPM 066-210-860	LCPI	10000907/21	USD	18,025.87	S	D	9/16/2008	9/16/2008	D00005567746	5647100260JS
JPM 066-210-860	LCPI	10000907/21	USD	18,755.56	S	D	9/16/2008	9/16/2008	D00005567747	5647300260JS
JPM 066-210-860	LCPI	10000907/21	USD	18,755.56	S	D	9/16/2008	9/16/2008	D00005567748	5647400260JS
JPM 066-210-860	LCPI	10000907/21	USD	18,803.71	S	D	9/16/2008	9/16/2008	D00005567749	5647500260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,106.07	S	D	9/16/2008	9/16/2008	D00005567750	5647600260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,432.70	S	D	9/16/2008	9/16/2008	D00005567751	5647700260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,462.73	S	D	9/16/2008	9/16/2008	D00005567752	5647800260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,738.07	S	D	9/16/2008	9/16/2008	D00005567753	5647900260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,743.47	S	D	9/16/2008	9/16/2008	D00005567754	5648000260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,894.13	S	D	9/16/2008	9/16/2008	D00005567755	5648100260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,894.13	S	D	9/16/2008	9/16/2008	D00005567756	5648200260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,894.13	S	D	9/16/2008	9/16/2008	D00005567757	5648300260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,894.13	S	D	9/16/2008	9/16/2008	D00005567758	5648400260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,894.13	S	D	9/16/2008	9/16/2008	D00005567759	5648500260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,894.13	S	D	9/16/2008	9/16/2008	D00005567760	5648600260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,894.13	S	D	9/16/2008	9/16/2008	D00005567761	5648700260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,894.13	S	D	9/16/2008	9/16/2008	D00005567762	5648800260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,894.13	S	D	9/16/2008	9/16/2008	D00005567763	5648900260JS
JPM 066-210-860	LCPI	10000907/21	USD	19,894.13	S	D	9/16/2008	9/16/2008	D00005567764	5649000260JS
JPM 066-210-860	LCPI	10000907/21	USD	20,073.51	S	D	9/16/2008	9/16/2008	D00005567765	5649100260JS
JPM 066-210-860	LCPI	10000907/21	USD	20,159.20	S	D	9/16/2008	9/16/2008	D00005567766	5649200260JS
JPM 066-210-860	LCPI	10000907/21	USD	20,191.56	S	D	9/16/2008	9/16/2008	D00005567767	5649300260JS
JPM 066-210-860	LCPI	10000907/21	USD	20,618.75	S	D	9/16/2008	9/16/2008	D00005567768	5649400260JS
JPM 066-210-860	LCPI	10000907/21	USD	20,816.44	S	D	9/16/2008	9/16/2008	D00005567769	5649500260JS
JPM 066-210-860	LCPI	10000907/21	USD	20,925.74	S	D	9/16/2008	9/16/2008	D00005567770	5649600260JS
JPM 066-210-860	LCPI	10000907/21	USD	20,965.87	S	D	9/16/2008	9/16/2008	D00005567771	5649700260JS
JPM 066-210-860	LCPI	10000907/21	USD	20,998.45	S	D	9/16/2008	9/16/2008	D00005567772	5649800260JS
JPM 066-210-860	LCPI	10000907/21	USD	21,987.54	S	D	9/16/2008	9/16/2008	D00005567773	5649900260JS
JPM 066-210-860	LCPI	10000907/21	USD	22,339.31	S	D	9/16/2008	9/16/2008	D00005567774	5650000260JS
JPM 066-210-860	LCPI	10000907/21	USD	23,500.70	S	D	9/16/2008	9/16/2008	D00005567775	5650100260JS
JPM 066-210-860	LCPI	10000907/21	USD	23,694.52	S	D	9/16/2008	9/16/2008	D00005567776	5650200260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	23,799.30	S	D	9/16/2008	9/16/2008	D00005567777	5650300260JS
JPM 066-210-860	LCPI	10000907/21	USD	23,872.96	S	D	9/16/2008	9/16/2008	D00005567778	5650400260JS
JPM 066-210-860	LCPI	10000907/21	USD	24,122.06	S	D	9/16/2008	9/16/2008	D00005567779	5650500260JS
JPM 066-210-860	LCPI	10000907/21	USD	24,800.99	S	D	9/16/2008	9/16/2008	D00005567780	5650600260JS
JPM 066-210-860	LCPI	10000907/21	USD	24,800.99	S	D	9/16/2008	9/16/2008	D00005567781	5650700260JS
JPM 066-210-860	LCPI	10000907/21	USD	24,867.66	S	D	9/16/2008	9/16/2008	D00005567782	5650800260JS
JPM 066-210-860	LCPI	10000907/21	USD	24,867.66	S	D	9/16/2008	9/16/2008	D00005567783	5650900260JS
JPM 066-210-860	LCPI	10000907/21	USD	24,867.66	S	D	9/16/2008	9/16/2008	D00005567784	5651000260JS
JPM 066-210-860	LCPI	10000907/21	USD	24,867.66	S	D	9/16/2008	9/16/2008	D00005567785	5651100260JS
JPM 066-210-860	LCPI	10000907/21	USD	24,867.66	S	D	9/16/2008	9/16/2008	D00005567786	5651200260JS
JPM 066-210-860	LCPI	10000907/21	USD	24,867.66	S	D	9/16/2008	9/16/2008	D00005567787	5651300260JS
JPM 066-210-860	LCPI	10000907/21	USD	26,257.78	S	D	9/16/2008	9/16/2008	D00005567788	5651400260JS
JPM 066-210-860	LCPI	10000907/21	USD	27,038.81	S	D	9/16/2008	9/16/2008	D00005567789	5651500260JS
JPM 066-210-860	LCPI	10000907/21	USD	28,365.62	S	D	9/16/2008	9/16/2008	D00005567790	5651600260JS
JPM 066-210-860	LCPI	10000907/21	USD	29,183.64	S	D	9/16/2008	9/16/2008	D00005567791	5651700260JS
JPM 066-210-860	LCPI	10000907/21	USD	29,747.08	S	D	9/16/2008	9/16/2008	D00005567792	5651800260JS
JPM 066-210-860	LCPI	10000907/21	USD	29,841.20	S	D	9/16/2008	9/16/2008	D00005567793	5651900260JS
JPM 066-210-860	LCPI	10000907/21	USD	29,841.20	S	D	9/16/2008	9/16/2008	D00005567794	5652000260JS
JPM 066-210-860	LCPI	10000907/21	USD	29,841.20	S	D	9/16/2008	9/16/2008	D00005567795	5652100260JS
JPM 066-210-860	LCPI	10000907/21	USD	29,841.20	S	D	9/16/2008	9/16/2008	D00005567796	5652200260JS
JPM 066-210-860	LCPI	10000907/21	USD	30,008.89	S	D	9/16/2008	9/16/2008	D00005567802	5652300260JS
JPM 066-210-860	LCPI	10000907/21	USD	30,241.21	S	D	9/16/2008	9/16/2008	D00005567803	5652400260JS
JPM 066-210-860	LCPI	10000907/21	USD	30,812.10	S	D	9/16/2008	9/16/2008	D00005567804	5652500260JS
JPM 066-210-860	LCPI	10000907/21	USD	30,906.06	S	D	9/16/2008	9/16/2008	D00005567805	5652600260JS
JPM 066-210-860	LCPI	10000907/21	USD	30,906.06	S	D	9/16/2008	9/16/2008	D00005567806	5652700260JS
JPM 066-210-860	LCPI	10000907/21	USD	30,906.06	S	D	9/16/2008	9/16/2008	D00005567807	5652800260JS
JPM 066-210-860	LCPI	10000907/21	USD	30,906.06	S	D	9/16/2008	9/16/2008	D00005567808	5652900260JS
JPM 066-210-860	LCPI	10000907/21	USD	31,132.63	S	D	9/16/2008	9/16/2008	D00005567809	5653000260JS
JPM 066-210-860	LCPI	10000907/21	USD	31,999.87	S	D	9/16/2008	9/16/2008	D00005567810	5653100260JS
JPM 066-210-860	LCPI	10000907/21	USD	32,451.36	S	D	9/16/2008	9/16/2008	D00005567811	5653300260JS
JPM 066-210-860	LCPI	10000907/21	USD	33,306.31	S	D	9/16/2008	9/16/2008	D00005567812	5653400260JS
JPM 066-210-860	LCPI	10000907/21	USD	34,769.32	S	D	9/16/2008	9/16/2008	D00005567813	5653500260JS
JPM 066-210-860	LCPI	10000907/21	USD	34,814.72	S	D	9/16/2008	9/16/2008	D00005567814	5653600260JS
JPM 066-210-860	LCPI	10000907/21	USD	37,511.11	S	D	9/16/2008	9/16/2008	D00005567815	5653700260JS
JPM 066-210-860	LCPI	10000907/21	USD	37,511.11	S	D	9/16/2008	9/16/2008	D00005567816	5653800260JS
JPM 066-210-860	LCPI	10000907/21	USD	38,333.11	S	D	9/16/2008	9/16/2008	D00005567817	5653900260JS
JPM 066-210-860	LCPI	10000907/21	USD	39,788.26	S	D	9/16/2008	9/16/2008	D00005567818	5654000260JS
JPM 066-210-860	LCPI	10000907/21	USD	39,788.26	S	D	9/16/2008	9/16/2008	D00005567819	5654100260JS
JPM 066-210-860	LCPI	10000907/21	USD	39,788.26	S	D	9/16/2008	9/16/2008	D00005567820	5654200260JS
JPM 066-210-860	LCPI	10000907/21	USD	41,632.88	S	D	9/16/2008	9/16/2008	D00005567821	5654300260JS
JPM 066-210-860	LCPI	10000907/21	USD	41,632.88	S	D	9/16/2008	9/16/2008	D00005567822	5654400260JS
JPM 066-210-860	LCPI	10000907/21	USD	41,881.67	S	D	9/16/2008	9/16/2008	D00005567823	5627100260JS
JPM 066-210-860	LCPI	10000907/21	USD	42,944.00	S	D	9/16/2008	9/16/2008	D00005567824	5627200260JS
JPM 066-210-860	LCPI	10000907/21	USD	43,899.32	S	D	9/16/2008	9/16/2008	D00005567825	5627300260JS
JPM 066-210-860	LCPI	10000907/21	USD	45,151.82	S	D	9/16/2008	9/16/2008	D00005567826	5627400260JS
JPM 066-210-860	LCPI	10000907/21	USD	45,485.31	S	D	9/16/2008	9/16/2008	D00005567827	5627500260JS
JPM 066-210-860	LCPI	10000907/21	USD	45,608.88	S	D	9/16/2008	9/16/2008	D00005567828	5627600260JS
JPM 066-210-860	LCPI	10000907/21	USD	45,608.88	S	D	9/16/2008	9/16/2008	D00005567829	5627700260JS
JPM 066-210-860	LCPI	10000907/21	USD	46,088.44	S	D	9/16/2008	9/16/2008	D00005567830	5627800260JS
JPM 066-210-860	LCPI	10000907/21	USD	46,888.89	S	D	9/16/2008	9/16/2008	D00005567831	5627900260JS
JPM 066-210-860	LCPI	10000907/21	USD	47,745.91	S	D	9/16/2008	9/16/2008	D00005567832	5628000260JS

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	49,449.70	S	D	9/16/2008	9/16/2008	D00005567833	5628100260JS
JPM 066-210-860	LCPI	10000907/21	USD	49,686.94	S	D	9/16/2008	9/16/2008	D00005567834	5654500260JS
JPM 066-210-860	LCPI	10000907/21	USD	49,735.33	S	D	9/16/2008	9/16/2008	D00005567835	5654600260JS
JPM 066-210-860	LCPI	10000907/21	USD	49,735.33	S	D	9/16/2008	9/16/2008	D00005567836	5654700260JS
JPM 066-210-860	LCPI	10000907/21	USD	49,826.56	S	D	9/16/2008	9/16/2008	D00005567837	5654800260JS
JPM 066-210-860	LCPI	10000907/21	USD	52,041.11	S	D	9/16/2008	9/16/2008	D00005567838	5654900260JS
JPM 066-210-860	LCPI	10000907/21	USD	56,266.67	S	D	9/16/2008	9/16/2008	D00005567839	5655000260JS
JPM 066-210-860	LCPI	10000907/21	USD	56,266.67	S	D	9/16/2008	9/16/2008	D00005567840	5655100260JS
JPM 066-210-860	LCPI	10000907/21	USD	56,266.67	S	D	9/16/2008	9/16/2008	D00005567841	5655200260JS
JPM 066-210-860	LCPI	10000907/21	USD	56,499.33	S	D	9/16/2008	9/16/2008	D00005567842	5655300260JS
JPM 066-210-860	LCPI	10000907/21	USD	58,914.68	S	D	9/16/2008	9/16/2008	D00005567843	5655400260JS
JPM 066-210-860	LCPI	10000907/21	USD	59,700.00	S	D	9/16/2008	9/16/2008	D00005567844	5655500260JS
JPM 066-210-860	LCPI	10000907/21	USD	60,206.97	S	D	9/16/2008	9/16/2008	D00005567845	5655600260JS
JPM 066-210-860	LCPI	10000907/21	USD	62,449.33	S	D	9/16/2008	9/16/2008	D00005567846	5655700260JS
JPM 066-210-860	LCPI	10000907/21	USD	65,644.44	S	D	9/16/2008	9/16/2008	D00005567847	5655900260JS
JPM 066-210-860	LCPI	10000907/21	USD	65,644.44	S	D	9/16/2008	9/16/2008	D00005567848	5656000260JS
JPM 066-210-860	LCPI	10000907/21	USD	65,644.44	S	D	9/16/2008	9/16/2008	D00005567849	5656100260JS
JPM 066-210-860	LCPI	10000907/21	USD	65,644.44	S	D	9/16/2008	9/16/2008	D00005567850	5656200260JS
JPM 066-210-860	LCPI	10000907/21	USD	77,265.15	S	D	9/16/2008	9/16/2008	D00005567851	5656300260JS
JPM 066-210-860	LCPI	10000907/21	USD	83,265.77	S	D	9/16/2008	9/16/2008	D00005567852	5656400260JS
JPM 066-210-860	LCPI	10000907/21	USD	83,265.77	S	D	9/16/2008	9/16/2008	D00005567853	5656500260JS
JPM 066-210-860	LCPI	10000907/21	USD	83,265.77	S	D	9/16/2008	9/16/2008	D00005567854	5656600260JS
JPM 066-210-860	LCPI	10000907/21	USD	83,265.77	S	D	9/16/2008	9/16/2008	D00005567855	5656700260JS
JPM 066-210-860	LCPI	10000907/21	USD	87,253.85	S	D	9/16/2008	9/16/2008	D00005567856	5656800260JS
JPM 066-210-860	LCPI	10000907/21	USD	87,429.06	S	D	9/16/2008	9/16/2008	D00005567857	5656900260JS
JPM 066-210-860	LCPI	10000907/21	USD	89,510.70	S	D	9/16/2008	9/16/2008	D00005567858	5657000260JS
JPM 066-210-860	LCPI	10000907/21	USD	91,846.15	S	D	9/16/2008	9/16/2008	D00005567859	5657100260JS
JPM 066-210-860	LCPI	10000907/21	USD	95,036.14	S	D	9/16/2008	9/16/2008	D00005567860	5657200260JS
JPM 066-210-860	LCPI	10000907/21	USD	103,697.77	S	D	9/16/2008	9/16/2008	D00005567861	5657300260JS
JPM 066-210-860	LCPI	10000907/21	USD	104,082.21	S	D	9/16/2008	9/16/2008	D00005567862	5657400260JS
JPM 066-210-860	LCPI	10000907/21	USD	104,082.21	S	D	9/16/2008	9/16/2008	D00005567863	5657500260JS
JPM 066-210-860	LCPI	10000907/21	USD	123,624.24	S	D	9/16/2008	9/16/2008	D00005567864	5657600260JS
JPM 066-210-860	LCPI	10000907/21	USD	124,898.65	S	D	9/16/2008	9/16/2008	D00005567865	5657700260JS
JPM 066-210-860	LCPI	10000907/21	USD	128,812.05	S	D	9/16/2008	9/16/2008	D00005567866	5657800260JS
JPM 066-210-860	LCPI	10000907/21	USD	131,454.21	S	D	9/16/2008	9/16/2008	D00005567867	5658000260JS
JPM 066-210-860	LCPI	10000907/21	USD	145,715.09	S	D	9/16/2008	9/16/2008	D00005567868	5658100260JS
JPM 066-210-860	LCPI	10000907/21	USD	149,205.98	S	D	9/16/2008	9/16/2008	D00005567869	5658200260JS
JPM 066-210-860	LCPI	10000907/21	USD	154,530.30	S	D	9/16/2008	9/16/2008	D00005567870	5658300260JS
JPM 066-210-860	LCPI	10000907/21	USD	157,958.94	S	D	9/16/2008	9/16/2008	D00005567871	5658400260JS
JPM 066-210-860	LCPI	10000907/21	USD	164,022.88	S	D	9/16/2008	9/16/2008	D00005567872	5658500260JS
JPM 066-210-860	LCPI	10000907/21	USD	166,531.54	S	D	9/16/2008	9/16/2008	D00005567873	5658600260JS
JPM 066-210-860	LCPI	10000907/21	USD	181,640.06	S	D	9/16/2008	9/16/2008	D00005567874	5658700260JS
JPM 066-210-860	LCPI	10000907/21	USD	211,747.94	S	D	9/16/2008	9/16/2008	D00005567875	5658800260JS
JPM 066-210-860	LCPI	10000907/21	USD	386,325.76	S	D	9/16/2008	9/16/2008	D00005567876	5658900260JS
JPM 066-210-860	LCPI	10000907/21	USD	448,951.33	S	D	9/16/2008	9/16/2008	D00005567877	5659000260JS
JPM 066-210-860	LCPI	10000907/21	USD	666,562.50	S	D	9/16/2008	9/16/2008	D00005567878	5659100260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,000,000.00	S	D	9/16/2008	9/16/2008	D00005567879	5659200260JS
JPM 066-210-860	LCPI	10000907/21	USD	1,019,900.00	S	D	9/16/2008	9/16/2008	D00005567880	5659300260JS
JPM 066-210-860	LCPI	10000907/21	USD	2,040,816.33	S	D	9/16/2008	9/16/2008	D00005567881	5659400260JS
JPM 066-210-860	LCPI	10000907/21	USD	3,250,000.00	S	D	9/16/2008	9/16/2008	D00005567882	5659500260JS
JPM 066-210-860	LCPI	10000907/21	USD	5,000,000.00	S	D	9/16/2008	9/16/2008	D00005567883	5659600260JS

Part Acc	Entry	GSSF Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-210-860	LCPI	10000907/21	USD	16,599,636.39	S	D	9/16/2008	9/16/2008	D00005567884	5659700260JS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	27,500,000.00	S	D	9/17/2008	9/17/2008	D00005570572	7842300261FS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	13,801,000.00	S	D	9/17/2008	9/17/2008	D00005567926	8035700261FS
JPM 066-626412	LOTG	GCCM-BN10015-35/OA80	USD	13,500,000.00	S	D	9/17/2008	9/17/2008	D00005570316	7654000261FS
JPM 066-626412	LOTG	GCCM-BN10015-35/OA80	USD	7,900,000.00	S	D	9/17/2008	9/17/2008	D00005570737	8165500261FS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	5,761,000.00	S	D	9/17/2008	9/17/2008	D00005570720	8368600261FS
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	4,837,475.00	S	D	9/17/2008	9/17/2008	31Y9995156261	2613000156NY
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2,670,301.00	S	D	9/17/2008	9/17/2008	31Y9995157261	2613000157NY
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,263,654.00	S	D	9/17/2008	9/17/2008	31Y9996730261	2614002236NY
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	1,044,161.86	S	D	9/17/2008	9/17/2008	D00005567924	8035600261FS
JPM 066-626412	LOTG	GCCM-BN10015-35/OA80	USD	1,030,000.00	S	D	9/17/2008	9/17/2008	D00005570318	7653900261FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	890,527.93	S	C	9/17/2008	9/18/2008	D00005421060	R-5467000262HH
Citi 4061-5659	LCPI	10000904/21	USD	803,150.75	S	C	9/17/2008	9/17/2008		9359 F04826100E7201
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	427,547.29	S	D	9/17/2008	9/17/2008	D00005569555	8035800261FS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	338,823.53	S	C	9/17/2008	9/17/2008	NONREF	F078261009F701
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	289,106.72	S	D	9/17/2008	9/17/2008	D00005570639	8255900261FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	238,820.10	S	C	9/17/2008	9/18/2008	D00005498176	R-5490200262HH
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	205,000.00	S	C	9/17/2008	9/17/2008	OBTMARSHALLI	0562602261FF
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,317.00	S	D	9/17/2008	9/17/2008	31Y9996731261	2614002237NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	114,450.97	S	C	9/17/2008	9/17/2008	G6152961	8417400261FR
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	68,769.69	S	D	9/17/2008	9/17/2008	D00005569661	8036100261FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	66,036.03	S	C	9/17/2008	9/17/2008	PLBNTYTOJPM	6494800261FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	55,402.57	S	C	9/17/2008	9/17/2008	OBFHLBTOPEKA	R-0650614261FF
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	48,245.14	S	D	9/17/2008	9/17/2008	D00005570654	8368700261FS
Citi 4061-5659	LCPI	10000904/21	USD	32,356.11	S	C	9/17/2008	9/17/2008	OSA OF 08/09/17	F05826101CBF01
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	31,468.08	S	D	9/17/2008	9/17/2008	D00005569553	8077600261FS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	26,775.00	S	D	9/17/2008	9/17/2008	D00005569659	8036000261FS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	25,980.00	S	D	9/17/2008	9/17/2008	D00005569657	8035900261FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	21,363.07	S	C	9/17/2008	9/17/2008	NONREF	R-0508901261FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	17,833.61	S	C	9/17/2008	9/17/2008	OBFHLBTOPEKA	R-0639003261FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	14,807.25	S	C	9/17/2008	9/17/2008	SWAPPAYMENTS	0416714261FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,596.58	S	C	9/17/2008	9/17/2008	231430L253882	5665700261FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	5,217.82	S	C	9/17/2008	9/17/2008	OBCAROLINAFIR	0371302261FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,296.60	S	C	9/17/2008	9/17/2008	OBCOMPASSBANK	0581202261FF
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	546.06	S	D	9/17/2008	9/17/2008	NONREF	2495561000BD
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	291.6	S	C	9/17/2008	9/17/2008	OBCOMPASSBANK	0592207261FF
Citi 3054-5087	LBCC	AA7-95008	USD	871,194.37	S	C	9/17/2008	9/17/2008	085BIL00486	C0082614510801
Citi 3054-5087	LBCC	AA7-95008	USD	110,796.25	S	C	9/17/2008	9/17/2008	085BIL00489	C0082612337301
Citi 3054-5087	LBCC	AA7-95008	USD	200,768.33	S	C	9/17/2008	9/17/2008	08FGIK03362	C0082611205701

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Entry Number	Entry Date	Entry Date	Entry Date	Reference 1	Reference 2		
Citi 3054-5087	LBCC AA7-95008	USD	65,522.03 S C	9/17/2008	08XGK05514	9/17/2008	C0082611208201
Citi 3054-5087	LBCC AA7-95008	USD	29,208.62 S C	9/17/2008	08XGK05518	9/17/2008	C0082611208001
Citi 3054-5087	LBCC AA7-95008	USD	12,000,000.00 S C	9/17/2008		46439691	F07826001B6F01
Citi 3054-5087	LBCC AA7-95008	USD	729,478.05 S C	9/17/2008	CHASE NY		F05826100BF601
Citi 3054-5087	LBCC AA7-95008	USD	15,976,313.33 S C	9/17/2008	FORD GLOBAL		LCT82610624200
Citi 3054-5087	LBCC AA7-95008	USD	1 S C	9/17/2008	FTBC3C0106SLHI3N		F0682610028A01
Citi 3054-5087	LBCC AA7-95008	USD	19,232.00 S C	9/17/2008	FTBC3C9896SLHI3N		F058261002A801
Citi 3054-5087	LBCC AA7-95008	USD	46,125.00 S C	9/17/2008	FTBC3C9946SLHI3N		F0682610028901
Citi 3054-5087	LBCC AA7-95008	USD	81,978.88 S C	9/17/2008	NB60 NUVEEN CORE		C0082614506301
Citi 3054-5087	LBCC AA7-95008	USD	11,124,000.00 S C	9/17/2008	NEW		C0082614295301
Citi 3054-5087	LBCC AA7-95008	USD	38,831.43 S C	9/17/2008	NONREF		LCT82611189200
Citi 3054-5087	LBCC AA7-95008	USD	65,358.00 S C	9/17/2008	LB/LBCC		F0682610028901

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Citi 3054-5087	LBCC AA7-95008	USD	40,189.00 S D	9/17/2008	9/17/2008	FX110020188	S0682610E87401
Citi 3054-5087	LBCC AA7-95008	USD	29,818.00 S D	9/17/2008	9/17/2008	FX110021591	S0682610E86B01
Citi 3054-5087	LBCC AA7-95008	USD	399,462.40 S D	9/17/2008	9/17/2008	FX110507555	S0682610E86C01
Citi 3054-5087	LBCC AA7-95008	USD	673,030.40 S D	9/17/2008	9/17/2008	FX110507557	S0682610E86F01
Citi 3054-5087	LBCC AA7-95008	USD	447,092.44 S D	9/17/2008	9/17/2008	FX110953236	S0682610E87001
Citi 3054-5087	LBCC AA7-95008	USD	35,024.00 S D	9/17/2008	9/17/2008	FX110979109	S0682610E87601
Citi 3054-5087	LBCC AA7-95008	USD	161,261.00 S D	9/17/2008	9/17/2008	FX111884267	S0682610E87901
Citi 3054-5087	LBCC AA7-95008	USD	180,613.00 S D	9/17/2008	9/17/2008	FX111884817	S0682610E86E01
Citi 3054-5087	LBCC AA7-95008	USD	161,261.00 S D	9/17/2008	9/17/2008	FX111884819	S0682610E87201
Citi 3054-5087	LBCC AA7-95008	USD	161,261.46 S D	9/17/2008	9/17/2008	FX111884823	S0682610E87701
Citi 3054-5087	LBCC AA7-95008	USD	250,280.00 S D	9/17/2008	9/17/2008	FX111884825	S0682610E87F01
Citi 3054-5087	LBCC AA7-95008	USD	29,439.00 S D	9/17/2008	9/17/2008	FX114287137	S0682610E88C01

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Citi 3054-5087	LBCC	AA7-95008	USD	13,960.00	S	D	9/17/2008	9/17/2008	FX114287448	S0682610E88D01
Citi 3054-5087	LBCC	AA7-95008	USD	18,454.00	S	D	9/17/2008	9/17/2008	FX114287623	S0682610E89501
Citi 3054-5087	LBCC	AA7-95008	USD	9,208.00	S	D	9/17/2008	9/17/2008	FX118908251	S0682610E89B01
Citi 3054-5087	LBCC	AA7-95008	USD	126,224.00	S	D	9/17/2008	9/17/2008	FX118908589	S0682610E89C01
Citi 3054-5087	LBCC	AA7-95008	USD	216,200.00	S	D	9/17/2008	9/17/2008	FX118908591	S0682610E88A501
Citi 3054-5087	LBCC	AA7-95008	USD	105,309.00	S	D	9/17/2008	9/17/2008	FX123425698	S0682610E88B401
Citi 3054-5087	LBCC	AA7-95008	USD	105,309.00	S	D	9/17/2008	9/17/2008	FX123425700	S0682610E88B701
Citi 3054-5087	LBCC	AA7-95008	USD	149,539.00	S	D	9/17/2008	9/17/2008	FX123425704	S0682610E88B601
Citi 3054-5087	LBCC	AA7-95008	USD	19,000.00	S	D	9/17/2008	9/17/2008	FX123982877	S0682610E88C001
Citi 3054-5087	LBCC	AA7-95008	USD	33,000.00	S	D	9/17/2008	9/17/2008	FX123982879	S0682610E88D01
Citi 3054-5087	LBCC	AA7-95008	USD	4,036.00	S	D	9/17/2008	9/17/2008	FX124047896	S0682610E88B01
Citi 3054-5087	LBCC	AA7-95008	USD	105,311.00	S	D	9/17/2008	9/17/2008	FX124053213	S0682610E88C301

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Citi 3054-5087	LBCC	AA7-95008	USD		D	105,311.00	9/17/2008	9/17/2008	FX124053217	S0682610E8C101
Citi 3054-5087	LBCC	AA7-95008	USD		D	63,187.99	9/17/2008	9/17/2008	FX124053364	S0682610E8B901
Citi 3054-5087	LBCC	AA7-95008	USD		D	64,368.00	9/17/2008	9/17/2008	FX124538808	S0682610E8BB01
Citi 3054-5087	LBCC	AA7-95008	USD		D	48,427.00	9/17/2008	9/17/2008	FX124539018	S0682610E8C501
Citi 3054-5087	LBCC	AA7-95008	USD		D	6,828.93	9/17/2008	9/17/2008	FX124961336	S0682610E8C601
Citi 3054-5087	LBCC	AA7-95008	USD		D	10,935.00	9/17/2008	9/17/2008	FX124961338	S0682610E8C801
Citi 3054-5087	LBCC	AA7-95008	USD		D	463,062.96	9/17/2008	9/17/2008	FX127759268	S0682610E8D601
Citi 3054-5087	LBCC	AA7-95008	USD		D	341,736.59	9/17/2008	9/17/2008	FX127759417	S0682610E8DC01
Citi 3054-5087	LBCC	AA7-95008	USD		D	51,459.00	9/17/2008	9/17/2008	FX128986939	S0682610E8F001
Citi 3054-5087	LBCC	AA7-95008	USD		D	48,867.00	9/17/2008	9/17/2008	FX128986945	S0682610E8E701
Citi 3054-5087	LBCC	AA7-95008	USD		D	3,132.00	9/17/2008	9/17/2008	FX129039566	S0682610E8E801
Citi 3054-5087	LBCC	AA7-95008	USD		D	8,878.00	9/17/2008	9/17/2008	FX129039568	S0682610E8E901

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Citi 3054-5087	LBCC	AA7-95008	USD	9,619.00	S	D	9/17/2008		9/17/2008	FX129039570	S0682610E8EC01
Citi 3054-5087	LBCC	AA7-95008	USD	70,338.00	S	D	9/17/2008		9/17/2008	FX129441775	S0682610E8EE01
Citi 3054-5087	LBCC	AA7-95008	USD	133,416.00	S	D	9/17/2008		9/17/2008	FX129453790	S0682610E8EB01
Citi 3054-5087	LBCC	AA7-95008	USD	73,880.00	S	D	9/17/2008		9/17/2008	FX129453794	S0682610E8EA01
Citi 3054-5087	LBCC	AA7-95008	USD	110,929.18	S	D	9/17/2008		9/17/2008	FX129488245	S0682610E8ED01
Citi 3054-5087	LBCC	AA7-95008	USD	216,847.72	S	D	9/17/2008		9/17/2008	FX129847920	S0682610E8F201
Citi 3054-5087	LBCC	AA7-95008	USD	368,323.79	S	D	9/17/2008		9/17/2008	FX129847922	S0682610E8F401
Citi 3054-5087	LBCC	AA7-95008	USD	9,067.00	S	D	9/17/2008		9/17/2008	FX129912758	S0682610E8EF01
Citi 3054-5087	LBCC	AA7-95008	USD	6,988.00	S	D	9/17/2008		9/17/2008	FX129912760	S0682610E8F101
Citi 3054-5087	LBCC	AA7-95008	USD	4,963.00	S	D	9/17/2008		9/17/2008	FX129926347	S0682610E8F501
Citi 3054-5087	LBCC	AA7-95008	USD	88,872.00	S	D	9/17/2008		9/17/2008	FX131410355	S0682610E8FA01
Citi 3054-5087	LBCC	AA7-95008	USD	293,298.00	S	D	9/17/2008		9/17/2008	FX131410357	S0682610E8FB01

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Citi 3054-5087	LBCC	AA7-95008	USD	150,293.00	S	D	9/17/2008	9/17/2008	FX131410359	S0682610E8FC01
Citi 3054-5087	LBCC	AA7-95008	USD	134,909.00	S	D	9/17/2008	9/17/2008	FX131410365	S0682610E8FD01
Citi 3054-5087	LBCC	AA7-95008	USD	145,092.00	S	D	9/17/2008	9/17/2008	FX131410367	S0682610E8FF01
Citi 3054-5087	LBCC	AA7-95008	USD	911,565.00	S	D	9/17/2008	9/17/2008	FX131929506	S0682610E90B01
Citi 3054-5087	LBCC	AA7-95008	USD	536,077.80	S	D	9/17/2008	9/17/2008	FX131929508	S0682610E90C01
Citi 3054-5087	LBCC	AA7-95008	USD	8,720.00	S	D	9/17/2008	9/17/2008	FX133078820	S0682610E90401
Citi 3054-5087	LBCC	AA7-95008	USD	18,891.00	S	D	9/17/2008	9/17/2008	FX133078832	S0682610E90301
Citi 3054-5087	LBCC	AA7-95008	USD	17,771.00	S	D	9/17/2008	9/17/2008	FX133078834	S0682610E90801
Citi 3054-5087	LBCC	AA7-95008	USD	69,432.69	S	D	9/17/2008	9/17/2008	FX133639721	S0682610E91701
Citi 3054-5087	LBCC	AA7-95008	USD	30,968.00	S	D	9/17/2008	9/17/2008	FX134199060	S0682610E91301
Citi 3054-5087	LBCC	AA7-95008	USD	16,463.00	S	D	9/17/2008	9/17/2008	FX134199062	S0682610E91201
Citi 3054-5087	LBCC	AA7-95008	USD	11,710.00	S	D	9/17/2008	9/17/2008	FX134199064	S0682610E91401

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Citi 3054-5087	LBCC	AA7-95008	USD	13,886.00	S	D	9/17/2008	9/17/2008	FX134199070	S0682610E92701
Citi 3054-5087	LBCC	AA7-95008	USD	15,772.00	S	D	9/17/2008	9/17/2008	FX134656829	S0682610E92801
Citi 3054-5087	LBCC	AA7-95008	USD	22,390.00	S	D	9/17/2008	9/17/2008	FX134656831	S0682610E91D01
Citi 3054-5087	LBCC	AA7-95008	USD	18,188.00	S	D	9/17/2008	9/17/2008	FX134656833	S0682610E91E01
Citi 3054-5087	LBCC	AA7-95008	USD	38,034.00	S	D	9/17/2008	9/17/2008	FX134656835	S0682610E92001
Citi 3054-5087	LBCC	AA7-95008	USD	11,706.00	S	D	9/17/2008	9/17/2008	FX136027246	S0682610E92601
Citi 3054-5087	LBCC	AA7-95008	USD	5,668.00	S	D	9/17/2008	9/17/2008	FX136027248	S0682610E92E01
Citi 3054-5087	LBCC	AA7-95008	USD	176,662.00	S	D	9/17/2008	9/17/2008	FX138241836	S0682610E93A01
Citi 3054-5087	LBCC	AA7-95008	USD	131,757.00	S	D	9/17/2008	9/17/2008	FX138241842	S0682610E93F01
Citi 3054-5087	LBCC	AA7-95008	USD	123,799.22	S	D	9/17/2008	9/17/2008	FX138241844	S0682610E93B01
Citi 3054-5087	LBCC	AA7-95008	USD	32,329.00	S	D	9/17/2008	9/17/2008	FX138241846	S0682610E93E01
Citi 3054-5087	LBCC	AA7-95008	USD	399,352.11	S	D	9/17/2008	9/17/2008	FX140107634	S0682610E94A01

Citi 3054-5087 LBCC AA7-95008 USD 110,002.52 S D 9/17/2008 9/17/2008 FX140107636 S0682610E94501
 Citi 3054-5087 LBCC AA7-95008 USD 557,223.96 S D 9/17/2008 9/17/2008 FX140107640 S0682610E94901
 Citi 3054-5087 LBCC AA7-95008 USD 596,127.04 S D 9/17/2008 9/17/2008 FX140135857 S0682610E94601
 Citi 3054-5087 LBCC AA7-95008 USD 9,613.86 S D 9/17/2008 9/17/2008 FX141077503 S0682610E95101
 Citi 3054-5087 LBCC AA7-95008 USD 432,098.77 S D 9/17/2008 9/17/2008 FX142434064 S0682610EA0201
 Citi 3054-5087 LBCC AA7-95008 USD 108,024.69 S D 9/17/2008 9/17/2008 FX142437361 S0682610E95401
 Citi 3054-5087 LBCC AA7-95008 USD 41,217.24 S D 9/17/2008 9/17/2008 FX142442438 S0682610E95801
 Citi 3054-5087 LBCC AA7-95008 USD 331,790.12 S D 9/17/2008 9/17/2008 FX142443025 S0682610EA0101
 Citi 3054-5087 LBCC AA7-95008 USD 393,518.52 S D 9/17/2008 9/17/2008 FX142461750 S0682610E95D01
 Citi 3054-5087 LBCC AA7-95008 USD 472,609.61 S D 9/17/2008 9/17/2008 FX142491958 S0682610E96001
 Citi 3054-5087 LBCC AA7-95008 USD 1,041,666.67 S D 9/17/2008 9/17/2008 FX142946022 S06825912C6B01
 Citi 3054-5087 LBCC AA7-95008 USD 1,759,486.10 S D 9/17/2008 9/17/2008 FX142970833 S06825912C7D01

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Citi 3054-5087	LBCC	AA7-95008	USD	5,000,000.00	S	D	9/17/2008	9/17/2008	FX143433725	S068260137A101
Citi 3054-5087	LBCC	AA7-95008	USD	10,000,000.00	S	D	9/17/2008	9/17/2008	FX143433741	S068260137A301
Citi 3054-5087	LBCC	AA7-95008	USD	2,000,000.00	S	D	9/17/2008	9/17/2008	FX143433909	S0682601379F01
Citi 3054-5087	LBCC	AA7-95008	USD	1,411,250.00	S	D	9/17/2008	9/17/2008	FX143500300	S06825912D5B01
Citi 3054-5087	LBCC	AA7-95008	USD	1,411,250.00	S	D	9/17/2008	9/17/2008	FX143500301	S06825912D5501
Citi 3054-5087	LBCC	AA7-95008	USD	786,250.00	S	D	9/17/2008	9/17/2008	FX143500302	S06825912D5601
Citi 3054-5087	LBCC	AA7-95008	USD	847,500.00	S	D	9/17/2008	9/17/2008	FX143500303	S06825912D5701
Citi 3054-5087	LBCC	AA7-95008	USD	1,774,004.00	S	D	9/17/2008	9/17/2008	FX143580712	S0682601380E01
Citi 3054-5087	LBCC	AA7-95008	USD	1,239,637.17	S	D	9/17/2008	9/17/2008	FX143637287	S0682610E99101
Citi 3054-5087	LBCC	AA7-95008	USD	407,500.00	S	D	9/17/2008	9/17/2008	FX143987183	S06825912DAF01
Citi 3054-5087	LBCC	AA7-95008	USD	1,200,193.00	S	D	9/17/2008	9/17/2008	FX143993305	S068260136D901
Citi 3054-5087	LBCC	AA7-95008	USD	895,000.00	S	D	9/17/2008	9/17/2008	FX143993307	S0682600F9A401

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Citi 3054-5087	LBCC	AA7-95008	USD	817,500.00	S	D	9/17/2008	9/17/2008	FX143993327		S0682610E9B01
Citi 3054-5087	LBCC	AA7-95008	USD	40,260.19	S	D	9/17/2008	9/17/2008	FX143994188		S0682610E9B01
Citi 3054-5087	LBCC	AA7-95008	USD	403,537.90	S	D	9/17/2008	9/17/2008	FX143994355		S0682610E9B01
Citi 3054-5087	LBCC	AA7-95008	USD	359,985.58	S	D	9/17/2008	9/17/2008	FX143994697		S0682610E9B01
Citi 3054-5087	LBCC	AA7-95008	USD	211,858.15	S	D	9/17/2008	9/17/2008	FX143994706		S0682610E9B01
Citi 3054-5087	LBCC	AA7-95008	USD	6,171.89	S	D	9/17/2008	9/17/2008	FX143995343		S0682610E9B01
Citi 3054-5087	LBCC	AA7-95008	USD	48,826.33	S	D	9/17/2008	9/17/2008	FX143995381		S0682610E9B01
Citi 3054-5087	LBCC	AA7-95008	USD	32,206.35	S	D	9/17/2008	9/17/2008	FX143995446		S0682610E9B01
Citi 3054-5087	LBCC	AA7-95008	USD	261,367.78	S	D	9/17/2008	9/17/2008	FX143995554		S0682610E9B01
Citi 3054-5087	LBCC	AA7-95008	USD	1,336.55	S	D	9/17/2008	9/17/2008	FX143995582		S0682610E9B01
Citi 3054-5087	LBCC	AA7-95008	USD	9,732.05	S	D	9/17/2008	9/17/2008	FX143995748		S0682610E9B01
Citi 3054-5087	LBCC	AA7-95008	USD	203,310.31	S	D	9/17/2008	9/17/2008	FX143995825		S0682610E9B01

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Citi 3054-5087	LBCC	AA7-95008	USD		130,847.55	S	D	9/17/2008	9/17/2008	FX143995857	S0682610E9BF01
Citi 3054-5087	LBCC	AA7-95008	USD		598,024.65	S	D	9/17/2008	9/17/2008	FX143995861	S0682610E9CA01
Citi 3054-5087	LBCC	AA7-95008	USD		401,640.13	S	D	9/17/2008	9/17/2008	FX143996003	S0682610E9C201
Citi 3054-5087	LBCC	AA7-95008	USD		5,820.78	S	D	9/17/2008	9/17/2008	FX144134813	S0682610E9CB01
Citi 3054-5087	LBCC	AA7-95008	USD		9,520.49	S	D	9/17/2008	9/17/2008	FX144134966	S0682610E9CA01
Citi 3054-5087	LBCC	AA7-95008	USD		21,531.70	S	D	9/17/2008	9/17/2008	FX144141231	S0682610E9D101
Citi 3054-5087	LBCC	AA7-95008	USD		309.1	S	D	9/17/2008	9/17/2008	FX144141268	S0682610E9D201
Citi 3054-5087	LBCC	AA7-95008	USD		41,033.04	S	D	9/17/2008	9/17/2008	FX144141269	S0682610E9CF01
Citi 3054-5087	LBCC	AA7-95008	USD		7,457.62	S	D	9/17/2008	9/17/2008	FX144143062	S0682610E9D301
Citi 3054-5087	LBCC	AA7-95008	USD		4,562.94	S	D	9/17/2008	9/17/2008	FX144143065	S0682610E9CD01
Citi 3054-5087	LBCC	AA7-95008	USD		3,356.86	S	D	9/17/2008	9/17/2008	FX144143068	S0682610E9D401
Citi 3054-5087	LBCC	AA7-95008	USD		1,733.77	S	D	9/17/2008	9/17/2008	FX144143112	S0682610E9D001

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Citi 3054-5087	LBCC	AA7-95008	USD	2,570.83	S	D	9/17/2008	9/17/2008	FX144146753	S0682610E9E801
Citi 3054-5087	LBCC	AA7-95008	USD	457,157.88	S	D	9/17/2008	9/17/2008	FX144180265	S0682610E9EF01
Citi 3054-5087	LBCC	AA7-95008	USD	982.89	S	D	9/17/2008	9/17/2008	FX144184101	S0682611017901
Citi 3054-5087	LBCC	AA7-95008	USD	311,610.00	S	D	9/17/2008	9/17/2008	FX144471802	S06826112EBB01
Citi 3077-4322	LBCS	09819775-USD	USD	241,418.03	S	C	9/17/2008	9/17/2008	F048261009FB01	C00001901553
Citi 3077-4322	LBCS	09819775-USD	USD	241,418.03	S	C	9/17/2008	9/17/2008	NONREF	F048261009FB01
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	12,174,000.00	S	C	9/17/2008	9/17/2008	274930398	J00005897349
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	2,521,416.00	S	C	9/17/2008	9/17/2008	NONREF	2600793575TC
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	780.59	S	C	9/17/2008	9/17/2008	31Y9970675261	2611000675XP
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	4,836,695.00	S	C	9/17/2008	9/17/2008	31Y9995155260	2602001296XN
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	430.89	S	C	9/17/2008	9/17/2008	31Y9970676261	2611000676XP
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2669870	S	C	9/17/2008	9/17/2008	31Y9995156260	2602001297XN
JPM 066-289181	LBFF	GCCM-BN-08931745-USD	USD	203.91	S	C	9/17/2008	9/17/2008	31Y9970617261	2611000617XP
JPM 066-289181	LBFF	GCCM-BN-08931745-USD	USD	1,263,450.00	S	C	9/17/2008	9/17/2008	31Y9996700260	2602003103XN
JPM 066-289203	LBFF	GCCM-BN-08931744-USD	USD	20.06	S	C	9/17/2008	9/17/2008	31Y9970618261	2611000618XP

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JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,296.00	S	C	9/17/2008	9/17/2008	31Y9996701260	2602003104XN
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	7,900,000.00	S	C	9/17/2008	9/17/2008	D00005570737	8165500261FS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	100,693.93	S	C	9/17/2008	9/17/2008	OBCITIBANKNYC	0708207261FF
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	27,500,000.00	S	C	9/17/2008	9/17/2008	D00005570572	7842300261FS
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	1,900,000.00	S	C	9/17/2008	9/17/2008	NONREF	3374900261FQ
JPM 066-210-860	LCPI	10000907/21	USD	232,000,000.00	S	C	9/17/2008	9/17/2008	D00005568060	6729600261FC
JPM 066-210-860	LCPI	10000907/21	USD	962.56	S	D	9/17/2008	9/17/2008	D00005566188	R-5920200260JS
JPM 066-210-860	LCPI	10000907/21	USD	16,187,500.00	S	D	9/17/2008	9/17/2008	D00005569318	7938900261FS
JPM 066-210-860	LCPI	10000907/21	USD	29,700,000.00	S	D	9/17/2008	9/17/2008	D00005569346	7940100261FS
JPM 066-210-860	LCPI	10000907/21	USD	20,883,449.84	S	D	9/17/2008	9/17/2008	D00005569351	7940400261FS
JPM 066-210-860	LCPI	10000907/21	USD	6,870,094.75	S	D	9/17/2008	9/17/2008	D00005569362	7940600261FS
JPM 066-210-860	LCPI	10000907/21	USD	1,750.00	S	D	9/17/2008	9/17/2008	D00005569384	7941300261FS
JPM 066-210-860	LCPI	10000907/21	USD	382,352.94	S	D	9/17/2008	9/17/2008	D00005569387	7941500261FS
JPM 066-210-860	LCPI	10000907/21	USD	285,714.29	S	D	9/17/2008	9/17/2008	D00005569393	7941700261FS
JPM 066-210-860	LCPI	10000907/21	USD	1,272,701.42	S	D	9/17/2008	9/17/2008	D00005569409	7942000261FS
JPM 066-210-860	LCPI	10000907/21	USD	8,504.22	S	D	9/17/2008	9/17/2008	D00005569410	7942800261FS
JPM 066-210-860	LCPI	10000907/21	USD	5,995.47	S	D	9/17/2008	9/17/2008	D00005569411	7942900261FS
JPM 066-210-860	LCPI	10000907/21	USD	3,401.69	S	D	9/17/2008	9/17/2008	D00005569412	7943000261FS
JPM 066-210-860	LCPI	10000907/21	USD	4,832.22	S	D	9/17/2008	9/17/2008	D00005569413	7943100261FS
JPM 066-210-860	LCPI	10000907/21	USD	6,803.37	S	D	9/17/2008	9/17/2008	D00005569414	7943200261FS
JPM 066-210-860	LCPI	10000907/21	USD	24,176.95	S	D	9/17/2008	9/17/2008	D00005569415	7943300261FS
JPM 066-210-860	LCPI	10000907/21	USD	17,008.43	S	D	9/17/2008	9/17/2008	D00005569416	7943400261FS
JPM 066-210-860	LCPI	10000907/21	USD	205.8	S	D	9/17/2008	9/17/2008	D00005569417	7943500261FS
JPM 066-210-860	LCPI	10000907/21	USD	90,931.20	S	D	9/17/2008	9/17/2008	D00005569418	7943700261FS
JPM 066-210-860	LCPI	10000907/21	USD	17,008.43	S	D	9/17/2008	9/17/2008	D00005569419	7943800261FS
JPM 066-210-860	LCPI	10000907/21	USD	75.68	S	D	9/17/2008	9/17/2008	D00005569420	7943900261FS
JPM 066-210-860	LCPI	10000907/21	USD	13,759.91	S	D	9/17/2008	9/17/2008	D00005569421	7944000261FS
JPM 066-210-860	LCPI	10000907/21	USD	14,447.58	S	D	9/17/2008	9/17/2008	D00005569422	7944100261FS
JPM 066-210-860	LCPI	10000907/21	USD	19,219.53	S	D	9/17/2008	9/17/2008	D00005569423	7944200261FS
JPM 066-210-860	LCPI	10000907/21	USD	48,672.47	S	D	9/17/2008	9/17/2008	D00005569424	7944300261FS
JPM 066-210-860	LCPI	10000907/21	USD	23,588.15	S	D	9/17/2008	9/17/2008	D00005569425	7944400261FS
JPM 066-210-860	LCPI	10000907/21	USD	36,340.62	S	D	9/17/2008	9/17/2008	D00005569426	7944500261FS
JPM 066-210-860	LCPI	10000907/21	USD	2,791.18	S	D	9/17/2008	9/17/2008	D00005569427	7944700261FS
JPM 066-210-860	LCPI	10000907/21	USD	52,800.41	S	D	9/17/2008	9/17/2008	D00005569428	7944800261FS
JPM 066-210-860	LCPI	10000907/21	USD	35,835.21	S	D	9/17/2008	9/17/2008	D00005569429	7944900261FS
JPM 066-210-860	LCPI	10000907/21	USD	5,400.18	S	D	9/17/2008	9/17/2008	D00005569430	7945000261FS
JPM 066-210-860	LCPI	10000907/21	USD	34,016.86	S	D	9/17/2008	9/17/2008	D00005569431	7945100261FS
JPM 066-210-860	LCPI	10000907/21	USD	65,528.10	S	D	9/17/2008	9/17/2008	D00005569432	7945200261FS
JPM 066-210-860	LCPI	10000907/21	USD	1,530.76	S	D	9/17/2008	9/17/2008	D00005569433	7945300261FS
JPM 066-210-860	LCPI	10000907/21	USD	84,150.92	S	D	9/17/2008	9/17/2008	D00005569434	7945400261FS
JPM 066-210-860	LCPI	10000907/21	USD	8,504.22	S	D	9/17/2008	9/17/2008	D00005569435	7945500261FS
JPM 066-210-860	LCPI	10000907/21	USD	24,174.87	S	D	9/17/2008	9/17/2008	D00005569436	7945600261FS
JPM 066-210-860	LCPI	10000907/21	USD	51,025.30	S	D	9/17/2008	9/17/2008	D00005569437	7945700261FS
JPM 066-210-860	LCPI	10000907/21	USD	1,878.09	S	D	9/17/2008	9/17/2008	D00005569438	7945800261FS
JPM 066-210-860	LCPI	10000907/21	USD	1,700.84	S	D	9/17/2008	9/17/2008	D00005569439	7945900261FS
JPM 066-210-860	LCPI	10000907/21	USD	17,615.88	S	D	9/17/2008	9/17/2008	D00005569440	7946000261FS
JPM 066-210-860	LCPI	10000907/21	USD	42,703.53	S	D	9/17/2008	9/17/2008	D00005569441	7946100261FS
JPM 066-210-860	LCPI	10000907/21	USD	3,401.69	S	D	9/17/2008	9/17/2008	D00005569442	7946200261FS
JPM 066-210-860	LCPI	10000907/21	USD	2,730.65	S	D	9/17/2008	9/17/2008	D00005569443	7946300261FS
JPM 066-210-860	LCPI	10000907/21	USD	189.83	S	D	9/17/2008	9/17/2008	D00005569444	7946400261FS
JPM 066-210-860	LCPI	10000907/21	USD	42.8	S	D	9/17/2008	9/17/2008	D00005569445	7946500261FS

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JPM 066-210-860	LCPI	10000907/21	USD	56,235.79	S	D	9/17/2008	9/17/2008	D00005569446	7946600261FS
JPM 066-210-860	LCPI	10000907/21	USD	22,175.59	S	D	9/17/2008	9/17/2008	D00005569447	7946700261FS
JPM 066-210-860	LCPI	10000907/21	USD	2,260.59	S	D	9/17/2008	9/17/2008	D00005569448	7946800261FS
JPM 066-210-860	LCPI	10000907/21	USD	2,891.43	S	D	9/17/2008	9/17/2008	D00005569449	7946900261FS
JPM 066-210-860	LCPI	10000907/21	USD	7,101.02	S	D	9/17/2008	9/17/2008	D00005569450	7947100261FS
JPM 066-210-860	LCPI	10000907/21	USD	8,504.22	S	D	9/17/2008	9/17/2008	D00005569451	7947200261FS
JPM 066-210-860	LCPI	10000907/21	USD	407.39	S	D	9/17/2008	9/17/2008	D00005569452	7947300261FS
JPM 066-210-860	LCPI	10000907/21	USD	14,219.27	S	D	9/17/2008	9/17/2008	D00005569453	7947400261FS
JPM 066-210-860	LCPI	10000907/21	USD	15,925.17	S	D	9/17/2008	9/17/2008	D00005569454	7947500261FS
JPM 066-210-860	LCPI	10000907/21	USD	137.89	S	D	9/17/2008	9/17/2008	D00005569455	7947600261FS
JPM 066-210-860	LCPI	10000907/21	USD	24,176.95	S	D	9/17/2008	9/17/2008	D00005569456	7948400261FS
JPM 066-210-860	LCPI	10000907/21	USD	199,580.34	S	D	9/17/2008	9/17/2008	D00005569457	7948500261FS
JPM 066-210-860	LCPI	10000907/21	USD	5,102.53	S	D	9/17/2008	9/17/2008	D00005569458	7948600261FS
JPM 066-210-860	LCPI	10000907/21	USD	2,864.58	S	D	9/17/2008	9/17/2008	D00005569459	7948900261FS
JPM 066-210-860	LCPI	10000907/21	USD	4,851.97	S	D	9/17/2008	9/17/2008	D00005569460	7949000261FS
JPM 066-210-860	LCPI	10000907/21	USD	3,079.05	S	D	9/17/2008	9/17/2008	D00005569461	7949100261FS
JPM 066-210-860	LCPI	10000907/21	USD	60,107.80	S	D	9/17/2008	9/17/2008	D00005569462	7949200261FS
JPM 066-210-860	LCPI	10000907/21	USD	1,673.40	S	D	9/17/2008	9/17/2008	D00005569463	7949300261FS
JPM 066-210-860	LCPI	10000907/21	USD	18,780.93	S	D	9/17/2008	9/17/2008	D00005569464	7949400261FS
JPM 066-210-860	LCPI	10000907/21	USD	48,516.55	S	D	9/17/2008	9/17/2008	D00005569465	7949500261FS
JPM 066-210-860	LCPI	10000907/21	USD	13,827.48	S	D	9/17/2008	9/17/2008	D00005569466	7949600261FS
JPM 066-210-860	LCPI	10000907/21	USD	43,286.46	S	D	9/17/2008	9/17/2008	D00005569467	7949700261FS
JPM 066-210-860	LCPI	10000907/21	USD	5,102.53	S	D	9/17/2008	9/17/2008	D00005569468	7949800261FS
JPM 066-210-860	LCPI	10000907/21	USD	5,102.53	S	D	9/17/2008	9/17/2008	D00005569469	7949900261FS
JPM 066-210-860	LCPI	10000907/21	USD	1,878.09	S	D	9/17/2008	9/17/2008	D00005569470	7950000261FS
JPM 066-210-860	LCPI	10000907/21	USD	31.08	S	D	9/17/2008	9/17/2008	D00005569471	7950300261FS
JPM 066-210-860	LCPI	10000907/21	USD	16,302.90	S	D	9/17/2008	9/17/2008	D00005569472	7950400261FS
JPM 066-210-860	LCPI	10000907/21	USD	53,534.04	S	D	9/17/2008	9/17/2008	D00005569473	7950500261FS
JPM 066-210-860	LCPI	10000907/21	USD	20,000,000.00	S	D	9/17/2008	9/17/2008	D00005570721	8406500261FS
JPM 066-210-860	LCPI	10000907/21	USD	8,900,000.00	S	D	9/17/2008	9/17/2008	D00005570956	8524300261FS
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	150,025,781.25	S	D	9/18/2008	9/18/2008	G0182601727501	F/O MARSHALL . ILSLEY BANK
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	113,241,720.21	S	D	9/18/2008	9/18/2008	.	E1682620010501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	25,295,915.08	S	C	9/18/2008	9/18/2008	92131	0563001262FF
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	8,000,000.00	S	D	9/18/2008	9/18/2008	D00005571862	9674600262JS
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	4,838,068.00	S	D	9/18/2008	9/18/2008	31Y9995156262	2623000156NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,678,176.02	S	D	9/18/2008	9/18/2008	D00005571795	0788800262FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,000,000.00	S	C	9/18/2008	9/18/2008	976173	0462303262FF
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	3,800,000.00	S	D	9/18/2008	9/18/2008	D00005571863	9673800262JS
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	3,600,000.00	S	D	9/18/2008	9/18/2008	D00005571815	9237600262JS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	2,727,010.00	S	D	9/18/2008	9/18/2008	D00005571728	8383700262JS
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2,670,628.00	S	D	9/18/2008	9/18/2008	31Y9995157262	2623000157NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,401,280.61	S	C	9/18/2008	9/18/2008	NONREF	7000700262JS
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,263,809.00	S	D	9/18/2008	9/18/2008	31Y9996695262	2624002262NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,156,770.43	S	C	9/18/2008	9/18/2008	OBFIRSTMERITA	0627409262FF
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	809,372.36	S	D	9/18/2008	9/18/2008	D00005571901	1453500262FS
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	200,000.00	S	D	9/18/2008	9/18/2008	D00005571933	0280300262FS
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	163,000.62	S	D	9/18/2008	9/18/2008	D00005571749	0031500262FS

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JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,332.00	S	D	9/18/2008	9/18/2008	31Y9996696262		2624002263NY
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	80,251.98	S	D	9/18/2008	9/18/2008	D00005571751		0032000262FS
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	72,224.83	S	D	9/18/2008	9/18/2008	D00005571747		0031800262FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	64,067.39	S	C	9/18/2008	9/18/2008		21000021	0338503262FF
Citi 4061-5659	LCPI	10000904/21	USD	61,302.05	S	C	9/18/2008	9/18/2008	OSA OF 08/09/18		C0082624483501
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	52,633.07	S	D	9/18/2008	9/18/2008	D00005571801		0030900262FS
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	52,633.07	S	D	9/18/2008	9/18/2008	D00005571808		0031400262FS
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	35,088.72	S	D	9/18/2008	9/18/2008	D00005571810		0030700262FS
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	35,088.72	S	D	9/18/2008	9/18/2008	D00005571812		0030800262FS
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	29,344.52	S	D	9/18/2008	9/18/2008	D00005571848		0031700262FS
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	28,070.97	S	D	9/18/2008	9/18/2008	D00005571814		0030400262FS
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	25,998.82	S	D	9/18/2008	9/18/2008	D00005571798		0030300262FS

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JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	24,809.32	S	D	9/18/2008	9/18/2008	D00005571850	0030200262FS
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	24,779.90	S	D	9/18/2008	9/18/2008	D00005571858	0030600262FS
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	24,644.37	S	D	9/18/2008	9/18/2008	D00005571870	0030500262FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	23,613.22	S	C	9/18/2008	9/18/2008	SWAPPAYMENTS	0110503262FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	21,231.81	S	C	9/18/2008	9/18/2008	OB1STBANKING	0111314262FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	14,664.01	S	D	9/18/2008	9/18/2008	D00005571861	0029800262FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	13,827.92	S	C	9/18/2008	9/18/2008	OBWILMTRUST	0595914262FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,323.90	S	C	9/18/2008	9/18/2008	8.0918E+12	0116403262FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,126.56	S	C	9/18/2008	9/18/2008	OBCAROLINAFIR	0393013262FF
Citi 4061-5659	LCPI	10000904/21	USD	6,043.66	S	C	9/18/2008	9/18/2008	OSA OF 08/09/18	C0082623802301
Citi 4061-5659	LCPI	10000904/21	USD	5,348.04	S	C	9/18/2008	9/18/2008	OSA OF 08/09/18	C0082624639101
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	4,409.81	S	D	9/18/2008	9/18/2008	D00005571800	0029700262FS

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JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	3,909.73	S	D	9/18/2008	9/18/2008	D00005571690	0029600262FS
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	293.16	S	D	9/18/2008	9/18/2008	NONREF	2509490000BD
BNP 1007871002	LBSF	09861006	BRL	0.01	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	3,543.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	130,244.90	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	16,656.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	899,640.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	279,441.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	107,325.40	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	1,018,948.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	2,534,190.60	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	2,495,850.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	1,238,233.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	413,374.50	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	297,936.20	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	2,139.90	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	959,388.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	7,597.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	3,898.60	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	10,738,992.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	6,217,241.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	2,462,893.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	514,085.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	4,646,655.00	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	54,702,061.80	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	500,256.27	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	4,012,318.58	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	9,612,846.60	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	2,900,803.60	S	C	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	5	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	60.04	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	5	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	1,888,704.51	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	62,956.80	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	11,839,376.50	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	548,702.70	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	318,970.40	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	4,598,407.80	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	89,163.00	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	389,625.60	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	11,518,302.74	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	2,675,445.60	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	58,424.40	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	7,232,323.02	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	3,913,532.65	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	13,074,721.65	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	2,170,427.40	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	5,952,704.40	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE

Cont Acct	Entry	GSF Number	CC	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
BNP 1007871002	LBSF	09861006	BRL	339,704.20	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	283,122.00	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	518,767.20	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	1,099,801.23	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	400,060.80	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	671,660.40	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	423,356.10	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	3,664.80	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	39,516,087.50	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	36	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	7,544.78	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	7,155.34	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	434	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	228.24	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	46,168.42	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	74,991.12	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	2,822.26	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	30,785.55	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	29,519.59	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	13,670.85	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	6,490.88	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	45,373.20	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	14,508.74	S	D	9/18/2008	9/18/2008	NONREF	REFNOTAVALIABLE
Citi 3054-5087	LBCC	AA7-95008	USD	49,674.62	S	C	9/18/2008	9/18/2008	085BIL00488	C0082621281601
Citi 3054-5087	LBCC	AA7-95008	USD	682,220.00	S	C	9/18/2008	9/18/2008	4062777	F058262001E901
Citi 3054-5087	LBCC	AA7-95008	USD	8,500,000.00	S	C	9/18/2008	9/18/2008	991.1602	F06826201CA201
Citi 3054-5087	LBCC	AA7-95008	USD	41.82	S	C	9/18/2008	9/18/2008	AGRI220000SLHI3N	C0082624940301
Citi 3054-5087	LBCC	AA7-95008	USD	1,133,885.17	S	C	9/18/2008	9/18/2008	MF62 SAN BERNAND	F05826201D0201
Citi 3054-5087	LBCC	AA7-95008	USD	8,102.69	S	C	9/18/2008	9/18/2008	NONREF	F048262007FA01
Citi 3054-5087	LBCC	AA7-95008	USD	10,757.91	S	C	9/18/2008	9/18/2008	NONREF	F0582620081F01

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Citi 3054-5087	LBCC	AA7-95008	USD	2,983.85	S	C	9/18/2008	9/18/2008	NONREF	F0582620082001
Citi 3054-5087	LBCC	AA7-95008	USD	3,657.20	S	C	9/18/2008	9/18/2008	NONREF	F0582620137801
Citi 3054-5087	LBCC	AA7-95008	USD	5,370.93	S	C	9/18/2008	9/18/2008	NONREF	F068262007E201
Citi 3054-5087	LBCC	AA7-95008	USD	2,666.60	S	C	9/18/2008	9/18/2008	NONREF	F068262007E301
Citi 3054-5087	LBCC	AA7-95008	USD	11,048.26	S	C	9/18/2008	9/18/2008	NONREF	F0682620086F01
Citi 3054-5087	LBCC	AA7-95008	USD	3,542.90	S	C	9/18/2008	9/18/2008	NONREF	F0782620086C01
Citi 3054-5087	LBCC	AA7-95008	USD	16,500,000.00	S	C	9/18/2008	9/18/2008	NONREF	LCT82621809100
Citi 3054-5087	LBCC	AA7-95008	USD	4,200,000.00	S	C	9/18/2008	9/18/2008	NONREF	LCT82621863200
Citi 3054-5087	LBCC	AA7-95008	USD	660,091.43	S	C	9/18/2008	9/18/2008	SWF OF 08/09/18	C0082624359701
Citi 3054-5087	LBCC	AA7-95008	USD	3,000,000.00	S	D	9/18/2008	9/18/2008	FX087233426	S06825912BEC01
Citi 3054-5087	LBCC	AA7-95008	USD	2,345,561.53	S	D	9/18/2008	9/18/2008	FX138625818	S06825912C0B01
Citi 3054-5087	LBCC	AA7-95008	USD	2,000,000.00	S	D	9/18/2008	9/18/2008	FX143993061	S06825914A8101

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 Entry Amount U.S. D/C Value Date Entry Date Reference 1 Reference 2

Citi 3054-5087	LBCC	AA7-95008	USD	1,963,125.00	S	D	9/18/2008	9/18/2008	FX143993326	S0682600F99F01
Citi 3054-5087	LBCC	AA7-95008	USD	1,801,550.00	S	D	9/18/2008	9/18/2008	FX144134055	S0682600F9AE01
Citi 3054-5087	LBCC	AA7-95008	USD	1,493,050.00	S	D	9/18/2008	9/18/2008	FX144134084	S0682600F9BA01
Citi 3054-5087	LBCC	AA7-95008	USD	4,366,750.00	S	D	9/18/2008	9/18/2008	USD4366750.00	S068262155D301
Citi 3054-5087	LBCC	AA7-95008	USD	8,733,500.00	S	D	9/18/2008	9/18/2008	USD8733500.00	S068262155EC01
Citi 4061-5501	LBCC	10000904/41	USD	678.24	S	C	9/18/2008	9/18/2008	NONREF	F048262008B901
Citi 4061-5501	LBCC	10000904/41	USD	380.33	S	C	9/18/2008	9/18/2008	NONREF	F0482620095301
Citi 4061-5501	LBCC	10000904/41	USD	68.18	S	C	9/18/2008	9/18/2008	NONREF	F068262009F301
Citi 4061-5501	LBCC	10000904/41	USD	8.13	S	C	9/18/2008	9/18/2008	NONREF	F0782620092801
Citi 4061-5501	LBCC	10000904/41	USD	1,162.78	S	C	9/18/2008	9/18/2008	NONREF	F0782620092C01
Citi 4061-5501	LBCC	10000904/41	USD	337.88	S	C	9/18/2008	9/18/2008	NONREF	F0782620092D01
Citi 4061-5501	LBCC	10000904/41	USD	27,829.00	S	C	9/18/2008	9/18/2008	SWF OF 08/09/18	F04826201C1C01
Citi 4061-5501	LBCC	10000904/41	USD	22,629.00	S	C	9/18/2008	9/18/2008	SWF OF 08/09/18	F06826201C4E01
Citi 3077-4322	LBCS	09819775-USD	USD	16,183.00	S	C	9/18/2008	9/18/2008	F068262009D001	C00001902408
Citi 3077-4322	LBCS	09819775-USD	USD	16,183.00	S	C	9/18/2008	9/18/2008	NONREF	F068262009D001
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	18,277.00	S	C	9/18/2008	9/18/2008	08KBIND09710	0267414262FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	267,393.00	S	C	9/18/2008	9/18/2008	08KBIND09748	0262803262FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	214,876.75	S	C	9/18/2008	9/18/2008	304966702	0558402262FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,317,922.86	S	C	9/18/2008	9/18/2008	74208	0600013262FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	846,000.00	S	C	9/18/2008	9/18/2008	NONREF	0451800262ZO

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Part Acc	Entry	GSP Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	47,733.21	S	C	9/18/2008	9/18/2008	NONREF	2619272325TC
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	592.59	S	C	9/18/2008	9/18/2008	31Y9970687262	2621000687XP
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	4,837,475.00	S	C	9/18/2008	9/18/2008	31Y9995156261	2612001309XN
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	327.11	S	C	9/18/2008	9/18/2008	31Y9970688262	2621000688XP
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2670301	S	C	9/18/2008	9/18/2008	31Y9995157261	2612001310XN
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	154.80	S	C	9/18/2008	9/18/2008	31Y9970630262	2621000630XP
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,263,654.00	S	C	9/18/2008	9/18/2008	31Y9996730261	2612003152XN
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	15.23	S	C	9/18/2008	9/18/2008	31Y9970631262	2621000631XP
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,317.00	S	C	9/18/2008	9/18/2008	31Y9996731261	2612003153XN
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	3,600,000.00	S	C	9/18/2008	9/18/2008	D00005571815	9237600262JS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	200,000.00	S	C	9/18/2008	9/18/2008	D00005571933	0280300262FS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	158,000.00	S	C	9/18/2008	9/18/2008	OBKOFNYC	6181700262FC
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	525,000.00	S	C	9/18/2008	9/18/2008	NONREF	3649000262FQ
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	145,503,558.86	S	D	9/19/2008	9/19/2008	.	E1682630003501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	61,983,726.30	S	D	9/19/2008	9/22/2008	NONREF	1531417266WD
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	55,400,000.00	S	D	9/19/2008	9/19/2008	D00005573217	2148100263JS
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	50,000,000.00	S	D	9/19/2008	9/19/2008	31Y9995130263	2633000130NY
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	41,475,573.54	S	C	9/19/2008	9/19/2008	NONREF	C0082634473201
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	2,800,000.00	S	D	9/19/2008	9/19/2008	D00005573285	3263200263JS
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2,670,867.00	S	D	9/19/2008	9/19/2008	31Y9995131263	2633000131NY
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,500,000.00	S	D	9/19/2008	9/19/2008	31Y9996717263	2634002331NY
Citi 4061-5659	LCPI	10000904/21	USD	1,449,645.10	S	C	9/19/2008	9/19/2008	EPO OF 08/09/19	F068263011EB01
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	691,742.02	S	D	9/19/2008	9/19/2008	D00005573284	2926100263JS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	600,000.00	S	D	9/19/2008	9/19/2008	D00005572927	2954600263JS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	400,000.00	S	D	9/19/2008	9/19/2008	D00005572311	2935900263JS
Citi 4061-5659	LCPI	10000904/21	USD	270,700.57	S	C	9/19/2008	9/19/2008	EPO OF 08/09/19	C0082634710601
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	187,500.00	S	C	9/19/2008	9/19/2008	LCT82632070200	B/O MS SENIOR FUNDING INC.
Citi 4061-5659	LCPI	10000904/21	USD	126,999.61	S	C	9/19/2008	9/19/2008		441 F058263010F801
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,343.00	S	D	9/19/2008	9/19/2008	31Y9996718263	2634002332NY
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	93,246.50	S	D	9/19/2008	9/19/2008	D00005573149	2925300263JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	57,265.80	S	C	9/19/2008	9/19/2008	20110749HATFIELP	0716114263FF
Citi 4061-5659	LCPI	10000904/21	USD	38,881.62	S	C	9/19/2008	9/19/2008	OSA OF 08/09/19	C0082634363501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	33,938.84	S	C	9/19/2008	9/19/2008	NONREF	2639755985TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	33,309.95	S	C	9/19/2008	9/19/2008	20110748HATFIELP	0719514263FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	30,109.73	S	C	9/19/2008	9/19/2008	SWAPPAYMENTS	0179801263FF
Citi 4061-5659	LCPI	10000904/21	USD	6,192.53	S	C	9/19/2008	9/19/2008	OSA OF 08/09/19	C0082634803301

Cont. Acc.	Entry	GSP Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-626277	LOTC	GCCM-BN-09810412	USD	1,860.66	S	D	9/19/2008	9/19/2008	D00005573030	2926000263JS
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	243	S	D	9/19/2008	9/19/2008	NONREF	2523445000BD
Citi 3054-5087	LBCC	AA7-95008	USD	5,338,311.04	S	C	9/19/2008	9/19/2008	6008263LGU680001	C0082633802301
Citi 3054-5087	LBCC	AA7-95008	USD	4,198.81	S	C	9/19/2008	9/19/2008	FORWARD	F06826300A9001
Citi 3054-5087	LBCC	AA7-95008	USD	27,514,560.23	S	C	9/19/2008	9/19/2008	NR-IN-99795000	F05826301C7E01
Citi 3054-5087	LBCC	AA7-95008	USD	4,510,919.51	S	D	9/19/2008	9/19/2008	12214788417600VG	S06825909D2301
Citi 3054-5087	LBCC	AA7-95008	USD	674,347.02	S	D	9/19/2008	9/19/2008	FX110953234	S0682610E87101
Citi 3054-5087	LBCC	AA7-95008	USD	702,009.00	S	D	9/19/2008	9/19/2008	FX123950661	S0682610E8B801
Citi 3054-5087	LBCC	AA7-95008	USD	693,000.00	S	D	9/19/2008	9/19/2008	FX127679134	S0682610E8D501
Citi 3054-5087	LBCC	AA7-95008	USD	691,000.00	S	D	9/19/2008	9/19/2008	FX135081517	S0682610E92101
Citi 3054-5087	LBCC	AA7-95008	USD	712,834.41	S	D	9/19/2008	9/19/2008	FX142449946	S0682610E95301
Citi 3054-5087	LBCC	AA7-95008	USD	422,800.00	S	D	9/19/2008	9/19/2008	FX143500294	S06825912D5401
Citi 3054-5087	LBCC	AA7-95008	USD	436,875.00	S	D	9/19/2008	9/19/2008	FX143987182	S06825912DB101
Citi 3054-5087	LBCC	AA7-95008	USD	718,969.50	S	D	9/19/2008	9/19/2008	FX144182876	S0682611017701

Party Acct	Entry	GSST Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2		
Citi 3077-4322	LBCS	09819775-USD	USD	70,924.24	S	C	9/19/2008	9/19/2008	F04826300A2601	C00001903018	J00005906660	PNBPUS33XXX
Citi 3077-4322	LBCS	09819775-USD	USD	70,924.24	S	C	9/19/2008	9/19/2008	NONREF	F04826300A2601		
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	303,740.00	S	C	9/19/2008	9/19/2008	2200003368	0029013263FF		
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	13,368,068.00	S	C	9/19/2008	9/19/2008	NONREF	0209300263FR		
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	405,478.80	S	C	9/19/2008	9/19/2008	OBDBTCOAMERIC	0637409263FF		
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	91,096.50	S	C	9/19/2008	9/19/2008		31 0426813263FF		
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	72,927,049.54	S	C	9/19/2008	9/19/2008		31 0537802263FF		
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	71,465,776.87	S	C	9/19/2008	9/19/2008		8 0735614263FF		
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	432.74	S	C	9/19/2008	9/19/2008	31Y9970671263	2631000671XP		
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	4,838,068.00	S	C	9/19/2008	9/19/2008	31Y9995156262	2622001272XN		
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	238.87	S	C	9/19/2008	9/19/2008	31Y9970672263	2631000672XP		
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2670628.5	S	C	9/19/2008	9/19/2008	31Y9995157262	2622001273XN		
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	3,054.03	S	C	9/19/2008	9/19/2008	NONREF	2524004000BD		
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	772,478.73	S	C	9/19/2008	9/19/2008	OBDBTCOAMERIC	0625302263FF		
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	65,831,643.44	S	C	9/19/2008	9/19/2008	2.01401E+14	R-0734700263ZO		
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	113.04	S	C	9/19/2008	9/19/2008	31Y9970613263	2631000613XP		
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,263,809.00	S	C	9/19/2008	9/19/2008	31Y9996695262	2622003080XN		
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	11.12	S	C	9/19/2008	9/19/2008	31Y9970614263	2631000614XP		
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,332.00	S	C	9/19/2008	9/19/2008	31Y9996696262	2622003081XN		
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	485.99	S	C	9/19/2008	9/19/2008	557726	0293414263FF		
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	42,600.00	S	C	9/19/2008	9/19/2008	AD-128766--	6143000263FC		
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	51,765.00	S	C	9/19/2008	9/19/2008	AD-128766--	6147000263FC		
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	2,800,000.00	S	C	9/19/2008	9/19/2008	D00005573285	3263200263JS		
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	210,000.00	S	C	9/19/2008	9/19/2008	OB BKOFNYC	0720014263FF		
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	623,000.00	S	C	9/19/2008	9/19/2008	OB BKOFNYC	0720507263FF		
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	902,618.86	S	C	9/19/2008	9/19/2008	OB NORTHERNCHG	0549013263FF		
JPM 066-210-860	LCPI	10000907/21	USD	212,690.35	S	D	9/19/2008	9/22/2008	NONREF	9770316266WD		
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	50,000,000.00	S	D	9/22/2008	9/22/2008	31Y9995129266	2663000129NY		
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	29,614,501.00	S	C	9/22/2008	9/22/2008	OBCITIBANKNYC	0458608266FF		
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	5,591,520.00	S	C	9/22/2008	9/22/2008	BNYF513	8679500266FC		
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2,671,452.00	S	D	9/22/2008	9/22/2008	31Y9995130266	2663000130NY		
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	2,453,497.01	S	D	9/22/2008	9/22/2008	D00005573257	2926300263JS		
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,500,000.00	S	D	9/22/2008	9/22/2008	31Y9996759266	2664002455NY		
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	889,480.00	S	D	9/22/2008	9/22/2008	D00005573031	2926200263JS		
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	650,000.00	S	C	9/22/2008	9/22/2008	OB UNIONBKTR	0564209266FF		

Part Acc	Entry	GSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	571,655.03	S	C	9/22/2008	9/22/2008	OBCITIBANKNYC	0803107266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	569,250.00	S	C	9/22/2008	9/22/2008		18824 0521807266FF
Citi 4061-5659	LCPI	10000904/21	USD	489,310.69	S	C	9/22/2008	9/22/2008	SIXTH GEAR	F0782660216301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	377,484.60	S	C	9/22/2008	9/22/2008	UBOCUB686227R	0357301266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	341,565.97	S	C	9/22/2008	9/22/2008		21000021 0629202266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	323,777.78	S	C	9/22/2008	9/22/2008	OBMELLONTRUST	0296414266FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	240,338.11	S	C	9/22/2008	9/22/2008	NONREF	LCK82660625800
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	198,261.51	S	C	9/22/2008	9/22/2008	OBZIONSSLC	0284801266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	139,027.78	S	C	9/22/2008	9/22/2008		1.11121E+15 0194102266FF
Citi 4061-5659	LCPI	10000904/21	USD	134,306.62	S	C	9/22/2008	9/22/2008	W09220800200194	F07826600D2B01
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,370.00	S	D	9/22/2008	9/22/2008	31Y9996760266	2664002456NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	109,565.63	S	C	9/22/2008	9/22/2008	SWAPS-LEHMANBRO	0591614266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	88,341.58	S	C	9/22/2008	9/22/2008	SWAPPAYMENTS	0361507266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	88,336.10	S	C	9/22/2008	9/22/2008	NONREF	0375502266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	77,027.78	S	C	9/22/2008	9/22/2008	FI014519002	0123709266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	47,000.00	S	C	9/22/2008	9/22/2008	FI014329002	0124801266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	38,580.12	S	C	9/22/2008	9/22/2008		2.00809E+15 0580303266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	36,738.91	S	C	9/22/2008	9/22/2008		21000021 0569002266FF
Citi 4061-5659	LCPI	10000904/21	USD	34,811.50	S	C	9/22/2008	9/22/2008	OSA OF 08/09/22	C0082666565301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	25,850.00	S	C	9/22/2008	9/22/2008	FI004095016	0078009266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	22,586.11	S	C	9/22/2008	9/22/2008	FI001695018	0076013266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	17,624.99	S	C	9/22/2008	9/22/2008	FI014893003	0128003266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	11,358.33	S	C	9/22/2008	9/22/2008	FI001973017	0082607266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,094.44	S	C	9/22/2008	9/22/2008	FI000994018	0079314266FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	7,553.50	S	C	9/22/2008	9/22/2008	01080922014069NN	F078266022EA01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,317.64	S	C	9/22/2008	9/22/2008	NONREF	8629200261FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,397.22	S	C	9/22/2008	9/22/2008	FI001838017	0075309266FF
Citi 4061-5659	LCPI	10000904/21	USD	3,287.65	S	C	9/22/2008	9/22/2008	OSA OF 08/09/22	C0082666745401
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,249.79	S	C	9/22/2008	9/22/2008		304978756 0702301266FF
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	2,855.31	S	D	9/22/2008	9/22/2008	NONREF	2536229000BD
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,782.92	S	C	9/22/2008	9/22/2008		304978732 0693503266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,712.18	S	C	9/22/2008	9/22/2008	OBCAROLINAFIR	0456314266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,874.39	S	C	9/22/2008	9/22/2008		304978794 0725707266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,599.31	S	C	9/22/2008	9/22/2008		304978774 0708108266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,498.33	S	C	9/22/2008	9/22/2008	OBCITIBANKNYC	1275500266FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,092.04	S	C	9/22/2008	9/22/2008	NONREF	LCK82660934800
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	848.61	S	C	9/22/2008	9/22/2008		304978709 0711502266FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	18.94	S	C	9/22/2008	9/22/2008	D00005458175	R-6059800266HH
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	15.11	S	C	9/22/2008	9/22/2008	D00005458188	R-6059700266HH
Citi 2015477006	LBCS	09812101-CAD	CAD	269.2	S	D	9/22/2008	9/22/2008	NOREF	550026465
BNP 1007871002	LBSF	09861006	BRL	388,649.83	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	1,014,818.66	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	260,816.48	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	3,215,073.94	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	1,786,912.84	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	9,524.25	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	580,921.30	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	1,916,117.86	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	49,127,596.50	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	394.01	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	1,870.61	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE

Cont. Acc	Entry	GSF Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
BNP 1007871002	LBSF	09861006	BRL	737,522.95	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	1,073.50	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	8,828.61	S	C	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	97.08	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	8	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	52.52	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	7.5	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	45.53	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	39.53	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	73.54	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	9	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	45.53	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	22.51	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	8	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	120.61	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	144.1	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	71.55	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	7,739,424.10	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	349,891.89	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	3,379,816.26	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	1,176,664.99	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	321,000.95	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	8,710,576.44	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	15,740,829.53	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	5,039,857.71	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	469,497.85	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	153,624.20	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	12,914.90	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	200,086.10	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	3,872.20	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	830.35	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	1,767.15	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	11,968.00	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	8,851,056.50	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	2,799,200.25	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	3,068.50	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	448	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	3,835.45	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	826.5	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	34.86	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	1,729.00	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	2,409.50	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	5,733.00	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	1.36	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	397.8	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	3,003.00	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	1,876.50	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	798.4	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	1,895.08	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	6,049.10	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE
BNP 1007871002	LBSF	09861006	BRL	144	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVAILABLE

Cont Acct	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
BNP 1007871002	LBSF	09861006	BRL	459.66	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	45.36	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	8.88	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	2,584.96	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	1,245.16	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	11.72	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	994.74	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	1,095.38	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	237.98	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	34,803.12	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	4.9	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	1,144.99	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	2,014.26	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	2,548.39	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	756.47	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	12,148.68	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	19,423.25	S	D	9/22/2008	9/22/2008	NONREF	REFNOTAVALIABLE
Citi 3054-5087	LBCC	AA7-95008	USD	1,756,725.99	S	C	9/22/2008	9/22/2008	BF27035093VD919	S068266110F301
Citi 3054-5087	LBCC	AA7-95008	USD	328,153.42	S	C	9/22/2008	9/22/2008	CARGILL FINANCA	S0682661C61D01
Citi 3054-5087	LBCC	AA7-95008	USD	201,452.20	S	C	9/22/2008	9/22/2008	FX 1476490	F058266013F701
Citi 4061-5501	LBCC	10000904/41	USD	4.36	S	C	9/22/2008	9/22/2008	O4096054	F05826600BCC01
Citi 3077-4322	LBCS	09819775-USD	USD	256,156.10	S	C	9/22/2008	9/22/2008	NONREF	F04826600F0401
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	10,960.00	S	C	9/22/2008	9/22/2008		4329 0043801266FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	662,975.00	S	C	9/22/2008	9/22/2008	800001688	0455007266FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	13.54	S	C	9/22/2008	9/22/2008	11221841093535R	0114413266FF

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JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD			66,800.00	S	C	9/22/2008	9/22/2008	20007276WESTAR00	0325002266FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD			11,600.00	S	C	9/22/2008	9/22/2008	21871125	0047402266FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD			1,933,540.00	S	C	9/22/2008	9/22/2008	74799	0050514266FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD			22,420.00	S	C	9/22/2008	9/22/2008	INV31693-1	0030913266FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD			270,864.00	S	C	9/22/2008	9/22/2008	NONREF	1957900266.O
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD			270,000.00	S	C	9/22/2008	9/22/2008	NONREF	2447700266.O
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD			1,169,940.00	S	C	9/22/2008	9/22/2008	NONREF	2631715365TC
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD			1,505,900.00	S	C	9/22/2008	9/22/2008	NONREF	2660502403TC
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD			170,600.00	S	C	9/22/2008	9/22/2008	NONREF	2660502411TC
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD			1,692,600.00	S	C	9/22/2008	9/22/2008	NONREF	3059800266.O
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD			9,040.00	S	C	9/22/2008	9/22/2008	OBBNCBISMARCK	0710608266FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD			6,345,510.00	S	C	9/22/2008	9/22/2008	OBMELLONBANK	0572101266FF

Part Ref	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	61,200.00	S	C	9/22/2008	9/22/2008	OBUMPQUABANK	0806114266FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	535,748.00	S	C	9/22/2008	9/22/2008	UBOCUB686046R	0304108266FF
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	10,958.34	S	C	9/22/2008	9/22/2008	31Y9970659266	2661000659XP
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	50,000,000.00	S	C	9/22/2008	9/22/2008	31Y9995130263	2632001285XN
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	585.36	S	C	9/22/2008	9/22/2008	31Y9970660266	2661000660XP
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2670867	S	C	9/22/2008	9/22/2008	31Y9995131263	2632001286XN
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	328.74	S	C	9/22/2008	9/22/2008	31Y9970602266	2661000602XP
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,500,000.00	S	C	9/22/2008	9/22/2008	31Y9996717263	2632003111XN
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	27.24	S	C	9/22/2008	9/22/2008	31Y9970603266	2661000603XP
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,343.00	S	C	9/22/2008	9/22/2008	31Y9996718263	2632003112XN
JPM 066-292-301	LBSF	09838234-USD	USD	161,784.43	S	C	9/22/2008	9/22/2008	80922020711	0526113266FF
JPM 066-292-301	LBSF	09838234-USD	USD	30,744.85	S	C	9/22/2008	9/22/2008	80922028072	0745614266FF
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	210,315,566.35	S	D	9/23/2008	9/23/2008	D00005574464	0969000267FS
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	65,831,643.44	S	D	9/23/2008	9/23/2008	D00005574434	0746300267FS
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	5,878,716.34	S	C	9/23/2008	9/23/2008	F078267005B501	B/O OEP INSTITUTIONAL
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	4,852,709.00	S	D	9/23/2008	9/23/2008	31Y9995127267	2673000127NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,980,000.00	S	C	9/23/2008	9/23/2008	OBWEBSTERBANK	0524601267FF
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2,671,626.00	S	D	9/23/2008	9/23/2008	31Y9995128267	2673000128NY
JPM 066-626412	LOTG	GCCM-BN10015-35/0A80	USD	2,270,000.00	S	D	9/23/2008	9/23/2008	D00005574050	9579700267JS
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	1,328,000.00	S	D	9/23/2008	9/23/2008	D00005571859	1453700262FS
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,264,348.00	S	D	9/23/2008	9/23/2008	31Y9996734267	2674002282NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,133,642.54	S	C	9/23/2008	9/23/2008	SERIES2002REMARK	3961500267FC
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	941,700.00	S	D	9/23/2008	9/23/2008	D00005571055	1453600262FS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	686,000.00	S	C	9/23/2008	9/23/2008	NONREF	0105900267FK
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	138,927.88	S	C	9/23/2008	9/23/2008	OBDBTCOAMERIC	0400703267FF
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,378.00	S	D	9/23/2008	9/23/2008	31Y9996735267	2674002283NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	29,766.67	S	C	9/23/2008	9/23/2008	304985295	0559701267FF
Citi 4061-5659	LCPI	10000904/21	USD	29,171.78	S	C	9/23/2008	9/23/2008	OSA OF 08/09/23	C0082674422401
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	25,122.79	S	C	9/23/2008	9/23/2008	OBDBTCOAMERIC	0412907267FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	24,475.73	S	C	9/23/2008	9/23/2008	NONREF	S068267105CB01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	19,796.65	S	C	9/23/2008	9/23/2008	OBMERCANTILEB	0228114267FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	14,622.22	S	C	9/23/2008	9/23/2008	304985285	0568909267FF
Citi 4061-5659	LCPI	10000904/21	USD	14,438.01	S	C	9/23/2008	9/23/2008	OSA OF 08/09/23	F0482670183401
Citi 4061-5659	LCPI	10000904/21	USD	2,233.05	S	C	9/23/2008	9/23/2008	OSA OF 08/09/23	F0682670176901
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,135.19	S	C	9/23/2008	9/24/2008	D00005524722	R-6518100268HH

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JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD				703.36	S	D	9/23/2008	9/23/2008	NONREF	2666818543TC
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD				273.99	S	D	9/23/2008	9/23/2008	NONREF	2558075000BD
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD				190.55	S	C	9/23/2008	9/23/2008	OBCITIBANKNYC	0593901267FF
BNP 1007871002	LBSF	09861006	BRL				3,576.44	S	C	9/23/2008	9/23/2008	NONREF	REFNOTAVAILABLE
Citi 3054-5087	LBCC	AA7-95008	USD				119,391.23	S	C	9/23/2008	9/23/2008	BCO INTL DEL PER	S068267122D301
Citi 3054-5087	LBCC	AA7-95008	USD				109.38	S	C	9/23/2008	9/23/2008	CARGILL FINANCIA	S0682671309801
Citi 3054-5087	LBCC	AA7-95008	USD				19.91	S	C	9/23/2008	9/23/2008	COMP	G0182672677801
Citi 3054-5087	LBCC	AA7-95008	USD				2,489.49	S	C	9/23/2008	9/23/2008	COMP-862712	G0182670678501
Citi 3054-5087	LBCC	AA7-95008	USD				46,729,101.00	S	C	9/23/2008	9/23/2008	QUANTUM PARTNERS	F0582670092301
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD				171,508.50	S	C	9/23/2008	9/23/2008	20008884CMSENERG	0551014267FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD				4,361,514.76	S	C	9/23/2008	9/23/2008	NONREF	1081400267JO
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD				2,715,172.88	S	C	9/23/2008	9/23/2008	OBMELLONEAST	0366102267FF

Enty Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-902630	LBDP	08933517-USD	USD	210,315,566.35	S	C	9/23/2008	9/23/2008	NONREF	0969000267FS
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	3,250.00	S	C	9/23/2008	9/23/2008	31Y9970673267	2671000673XP
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	50,000,000.00	S	C	9/23/2008	9/23/2008	31Y9995129266	2662001264XN
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	65,831,643.44	S	C	9/23/2008	9/23/2008	D00005574434	0746300267FS
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173.64	S	C	9/23/2008	9/23/2008	31Y9970674267	2671000674XP
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2671452	S	C	9/23/2008	9/23/2008	31Y9995130266	2662001265XN
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	97.50	S	C	9/23/2008	9/23/2008	31Y9970615267	2671000615XP
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,500,000.00	S	C	9/23/2008	9/23/2008	31Y9996759266	2662003126XN
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	8.08	S	C	9/23/2008	9/23/2008	31Y9970616267	2671000616XP
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,370.00	S	C	9/23/2008	9/23/2008	31Y9996760266	2662003127XN
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	2,270,000.00	S	C	9/23/2008	9/23/2008	D00005574050	9579700267JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	18,491,423.61	S	C	9/24/2008	9/24/2008	00010CGJ7000	0530303268FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,896,574.70	S	C	9/24/2008	9/24/2008	OBFHLBOSTON	0549307268FF
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	4,852,709.00	S	D	9/24/2008	9/24/2008	D00005575017	3328900268JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,835,000.00	S	C	9/24/2008	9/24/2008		8157 0387303268FF
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2,671,626.00	S	D	9/24/2008	9/24/2008	D00005575019	3328800268JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,468,569.35	S	C	9/24/2008	9/24/2008	O4117202	0214103268FF
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,264,430.00	S	D	9/24/2008	9/24/2008	31Y9996747268	2684002291NY
Citi 4061-5659	LCPI	10000904/21	USD	325,902.79	S	C	9/24/2008	9/24/2008		9413 F04826800FD701
Citi 4061-5659	LCPI	10000904/21	USD	153,275.40	S	C	9/24/2008	9/24/2008	OSA OF 08/09/24	C0082684180201
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,386.00	S	D	9/24/2008	9/24/2008	31Y9996748268	2684002292NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	109,507.13	S	C	9/24/2008	9/24/2008	REF471755L	0130307268FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	13,569.29	S	C	9/24/2008	9/24/2008	OBCAROLINAFIR	0245713268FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	13,445.72	S	C	9/24/2008	9/24/2008	OBCOLBKTR	0501514268FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	13,326.75	S	C	9/24/2008	9/24/2008	OBCOLBKTR	0486002268FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	12,375.00	S	C	9/24/2008	9/24/2008		18859 0527801268FF
Citi 4061-5659	LCPI	10000904/21	USD	4,839.12	S	C	9/24/2008	9/24/2008	OSA OF 08/09/24	C0082684249301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,196.84	S	C	9/24/2008	9/24/2008	00010C7Q1000	0216402268FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	622.02	S	C	9/24/2008	9/24/2008	D00005524711	R-6637900268HH
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	D	9/24/2008	9/24/2008	31Y9995132268	2683000132NY
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	D	9/24/2008	9/24/2008	31Y9995133268	2683000133NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	75.78	S	C	9/24/2008	9/24/2008	D00005459897	R-6651500268HH
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	60.84	S	D	9/24/2008	9/24/2008	NONREF	2570359000BD

Parent Acct	Entry	GSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
BNP 1007871002	LBSF	09861006	BRL	3,774.98	S	D	9/24/2008	9/24/2008	NONREF	REFNOTAVAILABLE
Citi 3054-5087	LBCC	AA7-95008	USD	68.2	S	C	9/24/2008	9/24/2008	F2S0809115390570	G0182683783101
Citi 3077-4322	LBCS	09819775-USD	USD	6,586.49	S	C	9/24/2008	9/24/2008	NONREF	F0482680099C01
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	189,438.00	S	C	9/24/2008	9/24/2008		3321 0548001268FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	493,701.88	S	C	9/24/2008	9/24/2008	NONREF	2672521408TC
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	9,999,990.00	S	C	9/24/2008	9/24/2008	TO080924B8227500	0583407268FF
JPM 066-902630	LBDP	08933517-USD	USD	2,671,626.00	S	C	9/24/2008	9/24/2008	NONREF	3328800268JS
JPM 066-902630	LBDP	08933517-USD	USD	4,852,709.00	S	C	9/24/2008	9/24/2008	NONREF	3328900268JS
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.08	S	C	9/24/2008	9/24/2008	31Y9970671268	2681000671XP
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	4,852,709.00	S	C	9/24/2008	9/24/2008	31Y9995127267	2672001286XN
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	172.91	S	C	9/24/2008	9/24/2008	31Y9970672268	2681000672XP
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	2671626	S	C	9/24/2008	9/24/2008	31Y9995128267	2672001287XN
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	81.83	S	C	9/24/2008	9/24/2008	31Y9970614268	2681000614XP
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,264,348.00	S	C	9/24/2008	9/24/2008	31Y9996734267	2672003128XN
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	8.05	S	C	9/24/2008	9/24/2008	31Y9970615268	2681000615XP
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,378.00	S	C	9/24/2008	9/24/2008	31Y9996735267	2672003129XN
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	95,554,843.87	S	C	9/25/2008	9/25/2008	OBFEDHOMELOA	0748003269FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	61,983,726.30	S	C	9/25/2008	9/25/2008	NONREF	4692213269WD
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	13,737,154.62	S	C	9/25/2008	9/25/2008	OBFHLBCINCI	0780408269FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	10,037,554.33	S	C	9/25/2008	9/25/2008	UBOCUB693087R	0472413269FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,504,645.25	S	C	9/25/2008	9/25/2008	304996321	0765102269FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,748,229.67	S	C	9/25/2008	9/25/2008	21000021	0480909269FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,369,820.00	S	C	9/25/2008	9/25/2008	50120	0741503269FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,817,804.59	S	C	9/25/2008	9/25/2008	OBCOLBKTR	0716009269FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,754,140.39	S	C	9/25/2008	9/25/2008	O4123114	0301601269FF
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,264,502.00	S	D	9/25/2008	9/25/2008	31Y9996768269	2694002364NY
6550914465	LBHI	10015-00007/0099	USD	999,698.33	S	C	9/25/2008	9/25/2008	NONREF	2.00809E+15
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	786,533.00	S	C	9/25/2008	9/25/2008		1373 0812902269FF
Citi 4061-5659	LCPI	10000904/21	USD	650,943.88	S	C	9/25/2008	9/25/2008	80925032730	F06826901C4701
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	520,400.00	S	C	9/25/2008	9/25/2008		1372 0811602269FF
Citi 4061-5659	LCPI	10000904/21	USD	376,363.95	S	C	9/25/2008	9/25/2008	EPO OF 08/09/25	C0082692891101
Citi 4061-5659	LCPI	10000904/21	USD	371,967.93	S	C	9/25/2008	9/25/2008	80925032729	F07826901C5C01
Citi 4061-5659	LCPI	10000904/21	USD	185,983.97	S	C	9/25/2008	9/25/2008	80925032728	F05826901CDD01
Citi 4061-5659	LCPI	10000904/21	USD	126,826.80	S	C	9/25/2008	9/25/2008	444	F048269014A401
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,393.00	S	D	9/25/2008	9/25/2008	31Y9996769269	2694002365NY
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	102,573.16	S	C	9/25/2008	9/25/2008	4.10001E+13	IR020826977898

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Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	37,176.57	S	C	9/25/2008	9/25/2008	CW-H-27508	F0482690185A01
Citi 4061-5659	LCPI	10000904/21	USD	22,285.00	S	C	9/25/2008	9/25/2008	OSA OF 08/09/25	C0082694838001
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,537.18	S	C	9/25/2008	9/25/2008	OBCOLBKTR	0331207269FF
Citi 4061-5659	LCPI	10000904/21	USD	7,448.65	S	C	9/25/2008	9/25/2008	80925008101	F0682690073C01
Citi 4061-5659	LCPI	10000904/21	USD	4,783.77	S	C	9/25/2008	9/25/2008	OSA OF 08/09/25	C0082694888701
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,083.55	S	C	9/25/2008	9/25/2008	CW-H-27520	F0482690185901
Citi 4061-5659	LCPI	10000904/21	USD	2,809.14	S	C	9/25/2008	9/25/2008	80925008100	F0682690074101
Citi 4061-5659	LCPI	10000904/21	USD	2,217.66	S	C	9/25/2008	9/25/2008	80925008098	F0782690074B01
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	D	9/25/2008	9/25/2008	31Y9995128269	2693000128NY
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	D	9/25/2008	9/25/2008	31Y9995129269	2693000129NY
Citi 4061-5659	LCPI	10000904/21	USD	154.96	S	C	9/25/2008	9/25/2008	NONREF	G0182692248201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	127.76	S	C	9/25/2008	9/25/2008	SERIES2002REMARK	6452600269FC
Citi 4061-5659	LCPI	10000904/21	USD	31.69	S	C	9/25/2008	9/25/2008	NONREF	G0182692263001
Citi 2015477006	LBCS	09812101-CAD	CAD	67,938.11	S	C	9/25/2008	9/25/2008	CA080925315079	3826912801
BNP 1007871002	LBSF	09861006	BRL	2,311.90	S	D	9/25/2008	9/25/2008	NONREF	REFNOTAVAILABLE
Citi 3054-5087	LBCC	AA7-95008	USD	702,009.00	S	C	9/25/2008	9/25/2008	BF 02263325	VD 9-19 F04826901D5B01
Citi 3054-5087	LBCC	AA7-95008	USD	376,922.71	S	C	9/25/2008	9/25/2008	NC3108139757	S068269027DA01
Citi 3054-5087	LBCC	AA7-95008	USD	92,469.00	S	C	9/25/2008	9/25/2008	OTB BU DAPEST	C0082694312301
Citi 4061-5501	LBCC	10000904/41	USD	416.66	S	C	9/25/2008	9/25/2008	80925012060	F078269009D701
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	9/25/2008	9/25/2008	80925012068	F05826900A1A01
Citi 4061-5501	LBCC	10000904/41	USD	14,732.64	S	C	9/25/2008	9/25/2008	O4116622	F048269006D01
Citi 3077-4322	LBCS	09819775-USD	USD	75,849.66	S	C	9/25/2008	9/25/2008	NONREF	F04826900B9F01
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	4,916,901.89	S	C	9/25/2008	9/25/2008	7101583	0338814269FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	79,486.17	S	C	9/25/2008	9/25/2008	NONREF	2470800269JO

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JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	35,839.79	S	C	9/25/2008	9/25/2008	NONREF	2689875700TC
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	0.02	S	C	9/25/2008	9/25/2008	31Y9970678269	26910000678XP
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	C	9/25/2008	9/25/2008	31Y9995132268	26820001287XN
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	0.01	S	C	9/25/2008	9/25/2008	31Y9970679269	26910000679XP
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	C	9/25/2008	9/25/2008	31Y9995133268	26820001288XN
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	72.35	S	C	9/25/2008	9/25/2008	31Y9970620269	26910000620XP
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,264,430.00	S	C	9/25/2008	9/25/2008	31Y9996747268	26820003136XN
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	7.12	S	C	9/25/2008	9/25/2008	31Y9970621269	26910000621XP
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,386.00	S	C	9/25/2008	9/25/2008	31Y9996748268	26820003137XN
JPM 066-210-860	LCPI	10000907/21	USD	212,690.35	S	C	9/25/2008	9/25/2008	NONREF	4692813269WVD
JPM 066-210-860	LCPI	10000907/21	USD	148.51	S	D	9/25/2008	9/25/2008	NONREF	
Citi 4061-5659	LCPI	10000904/21	USD	2,023,478.50	S	C	9/26/2008	9/26/2008	1605728	F04827000A8001
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,264,571.00	S	D	9/26/2008	9/26/2008	31Y9996819270	27040002479NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	786,776.26	S	C	9/26/2008	9/26/2008	ORCOLBKTR	0635103270FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	289,941.63	S	C	9/26/2008	9/26/2008	305001127	0686201270FF
Citi 4061-5659	LCPI	10000904/21	USD	268,453.49	S	C	9/26/2008	9/26/2008	446	F04827001C1701
Citi 4061-5659	LCPI	10000904/21	USD	150,000.00	S	C	9/26/2008	9/26/2008	NONREF	F048270003CB01
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,400.00	S	D	9/26/2008	9/26/2008	31Y9996820270	27040002480NY
Citi 4061-5659	LCPI	10000904/21	USD	73,181.74	S	C	9/26/2008	9/26/2008	OSA OF 08/09/26	C0082705106101
6550914465	LBHI	10015-00007/0099	USD	27,777.78	S	C	9/26/2008	9/26/2008	NONREF	
Citi 4061-5659	LCPI	10000904/21	USD	4,486.80	S	C	9/26/2008	9/26/2008	OSA OF 08/09/26	C0082704846801
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,500.98	S	C	9/26/2008	9/29/2008	D00005557953	R-7077800270HH
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	D	9/26/2008	9/26/2008	31Y9995135270	27030000135NY
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	D	9/26/2008	9/26/2008	31Y9995136270	27030000136NY
6550914465	LBHI	10015-00007/0099	USD	63.4	S	D	9/26/2008	9/26/2008	SCFT - AUG. 2008	SCFT - AUG. 2008
Citi 2015477006	LBCS	09812101-CAD	CAD	269,159.10	S	C	9/26/2008	9/26/2008	NOREF	
Citi 3054-5087	LBCC	AA7-95008	USD	5,304.16	S	C	9/26/2008	9/26/2008	NC3108139947	S0682691959C01
Citi 3077-4322	LBCS	09819775-USD	USD	911.27	S	C	9/26/2008	9/26/2008	NONREF	F05827000AC601

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JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	2,980,206.95	S	C	9/26/2008		9/26/2008	NONREF	2961200270IS
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	92,342.17	S	C	9/26/2008		9/26/2008	OBCITIBANKNYC	6988100270FC
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	55,705.00	S	C	9/26/2008		9/26/2008	OBUMPUABANK	0315809270FF
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	0.02	S	C	9/26/2008		9/26/2008		2701000670XP
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	C	9/26/2008		9/26/2008	31Y9995128269	2692001280XN
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	0.01	S	C	9/26/2008		9/26/2008	31Y9970671270	2701000671XP
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	C	9/26/2008		9/26/2008	31Y9995129269	2692001281XN
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	68.14	S	C	9/26/2008		9/26/2008	31Y9970612270	27010000612XP
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,264,502.00	S	C	9/26/2008		9/26/2008	31Y9996768269	2692003155XN
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	6.70	S	C	9/26/2008		9/26/2008	31Y9970613270	27010000613XP
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,393.00	S	C	9/26/2008		9/26/2008	31Y9996769269	2692003156GX
JPM 066-143-543	LBFS	GCCM-BN-LBSF CHASE	USD	87,081,886.56	S	C	9/29/2008		9/29/2008	OBBCOILBAON	6021300273FC
JPM 066-143-543	LBFS	GCCM-BN-LBSF CHASE	USD	5,429,461.88	S	C	9/29/2008		9/29/2008	OBFLHSF	0831513273FF
JPM 066-143-543	LBFS	GCCM-BN-LBSF CHASE	USD	2,284,776.26	S	C	9/29/2008		9/29/2008	OBFLHSF	0176309273FF
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,264,749.00	S	D	9/29/2008		9/29/2008	OBFLHSF	2734002551NY
Citi 4061-5659	LCPI	10000904/21	USD	293,469.67	S	C	9/29/2008		9/29/2008	EPO OF 08/09/29	C0082734743001
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,418.00	S	D	9/29/2008		9/29/2008	OSA OF 08/09/29	2734002552NY
Citi 4061-5659	LCPI	10000904/21	USD	101,905.97	S	C	9/29/2008		9/29/2008	OSA OF 08/09/29	C0082734638401
JPM 066-143-543	LBFS	GCCM-BN-LBSF CHASE	USD	84,880.07	S	C	9/29/2008		9/29/2008	MT080929001445	0089013273FF
JPM 066-143-543	LBFS	GCCM-BN-LBSF CHASE	USD	76,146.00	S	C	9/29/2008		9/29/2008	OBFLHSF	R-0628109273FF
JPM 066-143-543	LBFS	GCCM-BN-LBSF CHASE	USD	73,907.44	S	C	9/29/2008		9/29/2008	MT080929001454	0095114273FF
JPM 066-143-543	LBFS	GCCM-BN-LBSF CHASE	USD	46,709.82	S	C	9/29/2008		9/29/2008	21971338	0020708273FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	5,301.54	S	C	9/29/2008		9/29/2008	100376393	F04827301F5101
Citi 4061-5659	LCPI	10000904/21	USD	4,525.14	S	C	9/29/2008		9/29/2008	OSA OF 08/09/29	C0082734845601

JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	D	9/29/2008		9/29/2008	31Y9995136273	2733000136NY
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	D	9/29/2008		9/29/2008	31Y9995137273	2733000137NY
BNP 1007871002	LBFS	09861006	BRL	558,600.00	S	C	9/29/2008		9/29/2008	NONREF	REFNOTAVAILABLE

Item Acct Entity Iss# Amount U.S. D/C Value Date Entry Date Reference 1 Reference 2

BNP 1007871002	LBSF	09861006	BRL	149.13	S	D	9/29/2008	9/29/2008	NONREF		REFNOTAVAILABLE
Citi 3054-5087	LBCC	AA7-95008	USD	9,834,043.53	S	C	9/29/2008	9/29/2008	NONREF		F06827301F3101
Citi 3054-5087	LBCC	AA7-95008	USD	8,952,000.00	S	D	9/29/2008	9/29/2008	FX143040792		S06825912CBF01
Citi 3054-5087	LBCC	AA7-95008	USD	26,965,761.97	S	D	9/29/2008	9/29/2008	FX143040810		S06825912CCCC01
Citi 3054-5087	LBCC	AA7-95008	USD	2,213,750.00	S	D	9/29/2008	9/29/2008	FX143535793		S06825912D8801
Citi 3054-5087	LBCC	AA7-95008	USD	10,000,000.00	S	D	9/29/2008	9/29/2008	FX143995693		S0682611017301
Citi 3054-5087	LBCC	AA7-95008	USD	1,120,000.00	S	D	9/29/2008	9/29/2008	FX143995694		S0682611017401
Citi 3077-4322	LBCS	09819775-USD	USD	152,628.85	S	C	9/29/2008	9/29/2008	NONREF		F06827300B7901
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	4,437,656.59	S	C	9/29/2008	9/29/2008	OBCITIBANKNYC		5476300273FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	4,762,408.47	S	C	9/29/2008	9/29/2008		21000021	0596309273FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	1,351,430.01	S	C	9/29/2008	9/29/2008		80929024064	0557302273FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	2,390,102.41	S	C	9/29/2008	9/29/2008	OBDTCOAMERIC		0775703273FF

Part Ref	Entry	GSSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	102,687.36	S	C	9/29/2008	9/29/2008	OBDBTCOAMERIC	0776203273FF
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	0.03	S	C	9/29/2008	9/29/2008	31Y9970703273	2731000703XP
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	C	9/29/2008	9/29/2008	31Y9995135270	2702001314XN
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	0.03	S	C	9/29/2008	9/29/2008	31Y9970704273	2731000704XP
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	C	9/29/2008	9/29/2008	31Y9995136270	2702001315XN
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	639,687.03	S	C	9/29/2008	9/29/2008	GLOBALID384690	9951600273FS
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	178.08	S	C	9/29/2008	9/29/2008	31Y9970646273	2731000646XP
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,264,571.00	S	C	9/29/2008	9/29/2008	31Y9996819270	2702003242XN
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	17.52	S	C	9/29/2008	9/29/2008	31Y9970647273	2731000647XP
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,400.00	S	C	9/29/2008	9/29/2008	31Y9996820270	2702003243XN
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	2,015,650.00	S	C	9/29/2008	9/29/2008	AD-133293-P-	0611402273FF
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	1,058,525.00	S	C	9/29/2008	9/29/2008	AD-140673-P-	0719307273FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,748,256.60	S	C	9/30/2008	9/30/2008	22021278	0827314274FF
Citi 4061-5659	LCPI	10000904/21	USD	2,704,405.46	S	C	9/30/2008	9/30/2008	EPO OF 08/09/30	F04827401C1501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,736,776.26	S	C	9/30/2008	9/30/2008	OBCOLBKTR	0238414274FF
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,264,817.00	S	D	9/30/2008	9/30/2008	31Y9996879274	2744002470NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,141,058.75	S	C	9/30/2008	9/30/2008	SWAP	0301613274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	504,297.93	S	C	9/30/2008	9/30/2008	2949	0568207274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	475,936.41	S	C	9/30/2008	9/30/2008	4157571	0176509274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	467,307.05	S	C	9/30/2008	9/30/2008	32985842	0689913274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	430,560.00	S	C	9/30/2008	9/30/2008	305011276	0831708274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	255,500.00	S	C	9/30/2008	9/30/2008	21000021	1061508274FF
Citi 4061-5659	LCPI	10000904/21	USD	141,587.81	S	C	9/30/2008	9/30/2008	464	F0482740280301
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,424.00	S	D	9/30/2008	9/30/2008	31Y9996880274	2744002471NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	91,611.72	S	C	9/30/2008	9/30/2008	OBBBTNC	0375109274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	57,124.01	S	C	9/30/2008	9/30/2008	1.20083E+13	0779903274FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	51,607.78	S	C	9/30/2008	9/30/2008	S06825313DDC01	F0782740146401
Citi 4061-5659	LCPI	10000904/21	USD	44,561.68	S	C	9/30/2008	9/30/2008	OSA OF 08/09/30	C0082745079901
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	31,104.61	S	C	9/30/2008	9/30/2008	3543287	0319514274FF
Citi 4061-5659	LCPI	10000904/21	USD	13,087.71	S	C	9/30/2008	9/30/2008	OSA OF 08/09/30	C0082744878001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	12,150.02	S	C	9/30/2008	9/30/2008	NONREF	S0682741173301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,643.21	S	C	9/30/2008	9/30/2008	3664411	0319603274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,559.87	S	C	9/30/2008	9/30/2008	3664385	0317708274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,289.96	S	C	9/30/2008	9/30/2008	OBBANGORSVGS	0127207274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,214.56	S	C	9/30/2008	9/30/2008	3306114	0318303274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,117.40	S	C	9/30/2008	9/30/2008	OBBBTNC	4721800274FC

Cont Acct	Entry	GSP Number	CCY	Amount	B/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,727.75	S	C	9/30/2008	9/30/2008	2757562	0314903274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,822.90	S	C	9/30/2008	9/30/2008	WT08093001429582	0420901274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,685.82	S	C	9/30/2008	9/30/2008	2757557	0316608274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,546.81	S	C	9/30/2008	9/30/2008	2757561	0305413274FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,238.09	S	C	9/30/2008	9/30/2008	2977179	0316508274FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	679.44	S	D	9/30/2008	9/30/2008	NONREF	2733711157TC
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	D	9/30/2008	9/30/2008	31Y9995135274	2743000135NY
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	D	9/30/2008	9/30/2008	31Y9995136274	2743000136NY
JPM 066-645816	East Dover	10000907/0318	USD	0.1	S	C	9/30/2008	9/30/2008	NONREF	
JPM 066-645808	East Dover	10008907/0318	USD	0.02	S	C	9/30/2008	9/30/2008	NONREF	
BofA 601413713014	LBDP	09837748	CHF	7.79	S	D	9/30/2008	9/30/2008	NONREF	
BofA 606420466010	LBDP	09837742	JPY	9,864.00	S	C	9/30/2008	9/30/2008		20466
BofA 606420466010	LBDP	09837742	JPY	121,362.00	S	C	9/30/2008	9/30/2008	CHG ADJUSTMENT	
BofA 601413118016	LBFP	997-99044	CHF	7.79	S	D	9/30/2008	9/30/2008	NONREF	6014
BofA 601917062016	LBFP	99799046	EUR	1,897,040.00	S	C	9/30/2008	9/30/2008	350-14603	6019274LFP3701
BofA 606417889019	LBFP	997-99039	JPY	865	S	C	9/30/2008	9/30/2008		17889

Bank Acct	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
BofA 606417889019	LBFP	997-99039	JPY	84,141.00	S	C	9/30/2008	9/30/2008	CHG ADJUSTMENT	
Citi 3054-5087	LBCC	AA7-95008	USD	25,136.00	S	C	9/30/2008	9/30/2008	798.90013	F058274023EE01
Citi 3077-4322	LBCS	09819775-USD	USD	1,081.41	S	C	9/30/2008	9/30/2008	NONREF	F06827400FEC01
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	204,444.44	S	C	9/30/2008	9/30/2008	21000021	R-0743101274FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	270.00	S	C	9/30/2008	9/30/2008	OBCITIBANKNYC	3830200274FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	1,439,554.23	S	C	9/30/2008	9/30/2008	21000021	0292102274FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	2,022,853.72	S	C	9/30/2008	9/30/2008	21000021	0682413274FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	283,573.81	S	C	9/30/2008	9/30/2008	9885048	0373514274FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	21,001,927.00	S	C	9/30/2008	9/30/2008	NONREF	R-0258200274FS
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	8,567,540.90	S	C	9/30/2008	9/30/2008	O4132711	0069509274FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	584,132.65	S	C	9/30/2008	9/30/2008	OBBKOFNYC	0619914274FF
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	0.02	S	C	9/30/2008	9/30/2008	31Y9970715274	2741000715XP

Part Acc	Entry	GSSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	C	9/30/2008	9/30/2008	31Y9995136273	2732001320XN
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	0.01	S	C	9/30/2008	9/30/2008	31Y9970716274	2741000716XP
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	C	9/30/2008	9/30/2008	31Y9995137273	2732001321XN
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	44,055.55	S	C	9/30/2008	9/30/2008	OBSALISBURYLA	0244902274FF
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	68.16	S	C	9/30/2008	9/30/2008	31Y9970657274	2741000657XP
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,264,749.00	S	C	9/30/2008	9/30/2008	31Y9996846273	2732003268XN
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	6.70	S	C	9/30/2008	9/30/2008	31Y9970658274	2741000658XP
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,418.00	S	C	9/30/2008	9/30/2008	31Y9996847273	2732003269XN
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	22,500,224.42	S	C	10/1/2008	10/1/2008	LB091001	R-0942900275JS
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,103,245.37	S	C	10/1/2008	10/1/2008	OBZIONSSLC	0884209275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,935,070.42	S	C	10/1/2008	10/1/2008	CBCC81001H000917	5584300275FC
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,265,036.00	S	D	10/1/2008	10/1/2008	31Y9996899275	2754002613NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,151,720.50	S	C	10/1/2008	10/1/2008	21909858	0025007275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	790,048.60	S	C	10/1/2008	10/1/2008	SWAPPAYMENT	0856413275FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	786,524.70	S	C	10/1/2008	10/1/2008	C0082752267401	B/O 00005015137
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	746,363.10	S	C	10/1/2008	10/1/2008	C0082752270501	B/O 00005015137
Citi 4061-5659	LCPI	10000904/21	USD	734,066.67	S	C	10/1/2008	10/1/2008	81001038725	F0582750186501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	588,716.26	S	C	10/1/2008	10/1/2008	SWAPPAYMENT	0816301275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	557,888.91	S	C	10/1/2008	10/1/2008	8.1001E+12	0370503275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	490,952.45	S	C	10/1/2008	10/1/2008	SWAPPAYMENT	0862703275FF
Citi 4061-5659	LCPI	10000904/21	USD	410,058.18	S	C	10/1/2008	10/1/2008	9466	F0482750144D01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	327,755.92	S	C	10/1/2008	10/1/2008	OBMELLONBANK	0070807275FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	284,400.70	S	C	10/1/2008	10/1/2008	C0082752281201	B/O 00005015137
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	280,101.16	S	C	10/1/2008	10/1/2008	NONREF	1296200275JO
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	243,301.67	S	C	10/1/2008	10/1/2008	NONREF	2743893033TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	207,216.61	S	C	10/1/2008	10/1/2008	NONREF	2743893031TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	193,497.72	S	C	10/1/2008	10/1/2008	FT081001014579	0794702275FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	158,656.77	S	C	10/1/2008	10/1/2008	1.24E+14	JA020827577905
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	154,902.78	S	C	10/1/2008	10/1/2008	OB BKOFNYC	0592403275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	133,776.35	S	C	10/1/2008	10/1/2008	OBCITIBANKNYC	1220500275FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	126,247.82	S	C	10/1/2008	10/1/2008	FT081001014639	0803609275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	125,852.50	S	C	10/1/2008	10/1/2008	21000021	0029807275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	124,888.35	S	C	10/1/2008	10/1/2008	SWAPS	0406514275FF
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,446.00	S	D	10/1/2008	10/1/2008	31Y9996900275	2754002614NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	94,688.32	S	C	10/1/2008	10/1/2008	21943777	0021303275FF
Citi 4061-5659	LCPI	10000904/21	USD	94,176.35	S	D	10/1/2008	10/1/2008	D00005587912	S0682741D44001
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	93,607.06	S	C	10/1/2008	10/1/2008	1.20083E+13	0666313275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	93,448.01	S	C	10/1/2008	10/1/2008	21000021	0032314275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	86,783.23	S	C	10/1/2008	10/1/2008	O4139666	0311907275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	84,551.46	S	C	10/1/2008	10/1/2008	81001037379	0649613275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	82,266.27	S	C	10/1/2008	10/1/2008	001A81001MT11047	0948207275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	60,368.26	S	C	10/1/2008	10/1/2008	OBTRUSTMARKJA	0841603275FF

Part Acc	Entry	GSSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	59,327.53	S	C	10/1/2008	10/1/2008	OBNATIONALCIT	0631802275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	59,070.56	S	C	10/1/2008	10/1/2008	81001400581	0675908275FF
Citi 4061-5659	LCPI	10000904/21	USD	53,583.34	S	C	10/1/2008	10/1/2008	81001031827	F0582750134101
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	50,887.97	S	C	10/1/2008	10/1/2008	F07827501E2F01	B/O OEP INSTITUTIONAL
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	47,925.99	S	C	10/1/2008	10/1/2008	OBHUNTCOL	0048201275FF
Citi 4061-5659	LCPI	10000904/21	USD	44,838.45	S	C	10/1/2008	10/1/2008	OSA OF 08/10/01	C0082753567101
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	40,919.31	S	C	10/1/2008	10/1/2008	OBMELLONFSTB	0509414275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	36,661.70	S	C	10/1/2008	10/1/2008	OBAMERICANCHA	0456908275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	36,661.70	S	C	10/1/2008	10/1/2008	OBAMERICANCHA	0478109275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	34,655.23	S	C	10/1/2008	10/1/2008	NONREF	2743893028TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	34,655.23	S	D	10/1/2008	10/1/2008	NONREF	2744141201TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	28,767.59	S	C	10/1/2008	10/1/2008	OBNATIONALCIT	0611103275FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	28,218.64	S	C	10/1/2008	10/1/2008	F0582750103201	B/O LEHMAN BROTHERS HOLDINGS INC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	22,891.76	S	C	10/1/2008	10/1/2008	OBTD BANKNORTH	0769207275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	21,330.29	S	C	10/1/2008	10/1/2008	FTSI2750049	0805801275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	20,321.03	S	C	10/1/2008	10/1/2008	NONREF	2743893025TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	20,081.20	S	C	10/1/2008	10/1/2008	SWAPS	0786713275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	17,330.79	S	C	10/1/2008	10/1/2008	20074922NCDEPTST	0353713275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	14,398.69	S	C	10/1/2008	10/1/2008	OBCAMDENNATL	0690507275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	14,382.86	S	C	10/1/2008	10/1/2008	OB BANGORSVGS	0116503275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	14,289.36	S	C	10/1/2008	10/1/2008	NONREF	2743893022TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	13,975.94	S	C	10/1/2008	10/1/2008	OBMELLONBANK	0421814275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	13,672.94	S	C	10/1/2008	10/1/2008	3300864	0214107275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	10,208.24	S	C	10/1/2008	10/1/2008	FT081001010820	0207002275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,529.64	S	C	10/1/2008	10/1/2008	NONREF	R-0061900275BN
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,470.87	S	C	10/1/2008	10/1/2008	OBMIDDLESEXNA	0451308275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,376.72	S	C	10/1/2008	10/1/2008	00010MZE0000	0312213275FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	8,043.04	S	C	10/1/2008	10/1/2008	F06827500FDA01	B/O LEHMAN BROTHERS HOLDINGS INC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,968.14	S	C	10/1/2008	10/1/2008	927157L2134152	0141701275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,718.55	S	C	10/1/2008	10/1/2008	3240473	0203701275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,234.36	S	C	10/1/2008	10/1/2008	FTCI2750167	0556001275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	5,775.82	S	C	10/1/2008	10/1/2008	00010MZB5000	0317903275FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	5,511.53	S	C	10/1/2008	10/1/2008	F06827500FDC01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5659	LCPI	10000904/21	USD	4,929.43	S	C	10/1/2008	10/1/2008	81001047139	F05827501EF301
Citi 4061-5659	LCPI	10000904/21	USD	4,840.70	S	C	10/1/2008	10/1/2008	OSA OF 08/10/01	C0082754017901
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	4,677.41	S	C	10/1/2008	10/1/2008	F04827500FE401	B/O LEHMAN BROTHERS HOLDINGS INC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,549.02	S	C	10/1/2008	10/1/2008	OBFIRSTPRIVAT	0679803275FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	4,428.42	S	C	10/1/2008	10/1/2008	F0782750109B01	B/O LEHMAN BROTHERS HOLDINGS INC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,881.43	S	C	10/1/2008	10/1/2008	1.08275E+14	0615208275FF
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	2,778.94	S	D	10/1/2008	10/1/2008	D00005590863	8244200275JS
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,707.29	S	C	10/1/2008	10/1/2008	F078275010A701	B/O LEHMAN BROTHERS HOLDINGS INC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,693.97	S	C	10/1/2008	10/1/2008	OBPNCBANKPITT	0220813275FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,580.84	S	C	10/1/2008	10/1/2008	F04827500FE501	B/O LEHMAN BROTHERS HOLDINGS INC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,579.31	S	C	10/1/2008	10/1/2008	WT08100101431718	0439807275FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,539.81	S	C	10/1/2008	10/1/2008	F0582750103E01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,500.08	S	C	10/1/2008	10/1/2008	F04827500FE601	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,420.68	S	C	10/1/2008	10/1/2008	F078275010A801	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,321.29	S	C	10/1/2008	10/1/2008	F078275010A501	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,301.54	S	C	10/1/2008	10/1/2008	F0582750103D01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,222.65	S	C	10/1/2008	10/1/2008	F06827500FE501	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,216.43	S	C	10/1/2008	10/1/2008	F0582750103C01	B/O LEHMAN BROTHERS HOLDINGS INC

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,136.89	S	C	10/1/2008	10/1/2008	F078275010A601	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,017.82	S	C	10/1/2008	10/1/2008	F06827500FE301	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,942.42	S	C	10/1/2008	10/1/2008	F06827500FE401	B/O LEHMAN BROTHERS HOLDINGS INC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,804.66	S	C	10/1/2008	10/1/2008	1084788WTQP	4829200275FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,603.04	S	C	10/1/2008	10/1/2008		3663636 0208103275FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,523.32	S	C	10/1/2008	10/1/2008		3732604 0198008275FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,431.56	S	C	10/1/2008	10/1/2008	F0782750109E01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,410.63	S	C	10/1/2008	10/1/2008	F06827500FDD01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,399.91	S	C	10/1/2008	10/1/2008	F0582750103501	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,258.97	S	C	10/1/2008	10/1/2008	F0782750109C01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,240.11	S	C	10/1/2008	10/1/2008	F04827500FDE01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,230.93	S	C	10/1/2008	10/1/2008	F04827500FDC01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,200.67	S	C	10/1/2008	10/1/2008	F0582750103401	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,199.90	S	C	10/1/2008	10/1/2008	F078275010A001	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,181.42	S	C	10/1/2008	10/1/2008	F0582750103601	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,160.23	S	C	10/1/2008	10/1/2008	F0782750109F01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,140.59	S	C	10/1/2008	10/1/2008	F06827500FDB01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,126.38	S	C	10/1/2008	10/1/2008	F06827500FDE01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,114.75	S	C	10/1/2008	10/1/2008	F04827500FDF01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,086.70	S	C	10/1/2008	10/1/2008	F078275010A101	B/O LEHMAN BROTHERS HOLDINGS INC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,070.78	S	C	10/1/2008	10/1/2008	MT081001014048	0854701275FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,051.40	S	C	10/1/2008	10/1/2008	F0582750103301	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,046.96	S	C	10/1/2008	10/1/2008	F078275010A201	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,033.11	S	C	10/1/2008	10/1/2008	F04827500FE001	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	992.9	S	C	10/1/2008	10/1/2008	F0582750103F01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	967.5	S	C	10/1/2008	10/1/2008	F0582750103901	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	921.89	S	C	10/1/2008	10/1/2008	F0582750103801	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	848.39	S	C	10/1/2008	10/1/2008	F04827500FE101	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	839.45	S	C	10/1/2008	10/1/2008	F06827500FDF01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	811.02	S	C	10/1/2008	10/1/2008	F06827500FE101	B/O LEHMAN BROTHERS HOLDINGS INC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	795.34	S	C	10/1/2008	10/1/2008	21000021	0483808275FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	775.96	S	C	10/1/2008	10/1/2008	F078275010A301	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	769.47	S	C	10/1/2008	10/1/2008	F04827500FE201	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	741.7	S	C	10/1/2008	10/1/2008	F0582750103B01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	682.8	S	C	10/1/2008	10/1/2008	F078275010A401	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	606.08	S	C	10/1/2008	10/1/2008	F0582750103A01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	553.09	S	C	10/1/2008	10/1/2008	F06827500FE201	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	537.51	S	C	10/1/2008	10/1/2008	F0582750158901	B/O LEHMAN BROTHERS HOLDINGS INC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	401.46	S	C	10/1/2008	10/1/2008	WT08100101431580	0383901275FF
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	D	10/1/2008	10/1/2008	31Y9995135275	2753000135NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	301.89	S	C	10/1/2008	10/1/2008	OBNATLPENNBO	0360607275FF
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	D	10/1/2008	10/1/2008	31Y9995136275	2753000136NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	78.64	S	C	10/1/2008	10/1/2008	OBRBSCITIZENS	0088813275FF
Citi 2015477006	LBCS	09812101-CAD	CAD	6,020.42	S	C	10/1/2008	10/1/2008	NONREF	0
Citi 11037420	LBDP	09837749-GBP	GBP	38.69	S	C	10/1/2008	10/3/2008	NONREF	51860097
Citi 11037420	LBDP	09837749-GBP	GBP	38.69	S	C	10/1/2008	10/3/2008	NONREF	51870097
Citi 11037420	LBDP	09837749-GBP	GBP	38.69	S	D	10/1/2008	10/3/2008	NONREF	51810097
BofA 601917062016	LBFF	99799046	EUR	183.3	S	C	10/1/2008	9/30/2008	NONREF	6019
Citi 8013713	LBFP	997-99045	GBP	20.51	S	C	10/1/2008	10/3/2008	NONREF	51810090
Citi 8013713	LBFP	997-99045	GBP	20.51	S	D	10/1/2008	10/3/2008	NONREF	51860090
Citi 8013713	LBFP	997-99045	GBP	20.51	S	D	10/1/2008	10/3/2008	NONREF	51870090

Part Acc	Entry	GSP Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 4061-5501	LBCC	10000904/41	USD	101.37	S	C	10/1/2008	10/1/2008	00010N56M000	F07827500EDB01
Citi 4061-5501	LBCC	10000904/41	USD	1,462.50	S	C	10/1/2008	10/1/2008		9.1E+13 JA020827589611
Citi 3077-4322	LBCS	09819775-USD	USD	2,061.34	S	C	10/1/2008	10/1/2008	NONREF	F07827500DB801
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	21,291.01	S	C	10/1/2008	10/1/2008		61 0811513275FF
JPM 066-902630	LBDP	08933517-USD	USD	3,452,452.98	S	C	10/1/2008	10/1/2008	81001033087	0547501275FF
JPM 066-902630	LBDP	08933517-USD	USD	13,443,880.75	S	C	10/1/2008	10/1/2008	81001049340	0878201275FF
JPM 066-902630	LBDP	08933517-USD	USD	1,355,134.68	S	C	10/1/2008	10/1/2008	81001051590	0946003275FF
JPM 066-902630	LBDP	08933517-USD	USD	660,062.29	S	C	10/1/2008	10/1/2008	22026934	0021601275FF
JPM 066-902630	LBDP	08933517-USD	USD	7,723,564.31	S	C	10/1/2008	10/1/2008	O4141804	0225909275FF
JPM 066-902630	LBDP	08933517-USD	USD	4,511,010.61	S	C	10/1/2008	10/1/2008	O4143601	0438502275FF
JPM 066-902630	LBDP	08933517-USD	USD	592,430.54	S	C	10/1/2008	10/1/2008	OBDBTCOAMERIC	0574509275FF
JPM 066-902630	LBDP	08933517-USD	USD	112,315.02	S	C	10/1/2008	10/1/2008	OBDBTCOAMERIC	0576107275FF
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	0.05	S	C	10/1/2008	10/1/2008	31Y9970712275	2751000712XP
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	C	10/1/2008	10/1/2008	31Y9995135274	2742001277XN
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	0.03	S	C	10/1/2008	10/1/2008	31Y9970713275	2751000713XP
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	C	10/1/2008	10/1/2008	31Y9995136274	2742001278XN
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	178,979.47	S	C	10/1/2008	10/1/2008	20009925DELRIVER	0045907275FF
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	51,786.79	S	C	10/1/2008	10/1/2008	NONREF	0063000275EU
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	23,261.25	S	C	10/1/2008	10/1/2008	OB BKOFNYC	0437502275FF
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	219.59	S	C	10/1/2008	10/1/2008	31Y9970658275	2751000658XP
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,264,817.00	S	C	10/1/2008	10/1/2008	31Y9996879274	2742003265XN
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	21.60	S	C	10/1/2008	10/1/2008	31Y9970659275	2751000659XP
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,424.00	S	C	10/1/2008	10/1/2008	31Y9996880274	2742003266XN
JPM 066-210-860	LCPI	10000907/21	USD	2,734.04	S	C	10/1/2008	10/1/2008	31Y9830754275	2751000754ZA
JPM 066-210-860	LCPI	10000907/21	USD	13,918.30	S	D	10/1/2008	10/1/2008	NONREF	0001003755XO
JPM 066-210-860	LCPI	10000907/21	USD	1.2	S	D	10/1/2008	10/1/2008	NONREF	2631914000BD
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	4,102,129.84	S	C	10/2/2008	10/2/2008	F0482760085E01	B/O OEP INSTITUTIONAL
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,265,148.00	S	D	10/2/2008	10/2/2008	31Y9996840276	2764002390NY
JPM 066-626412	LOTG	GCCM-BN10015-35/OA80	USD	560,161.54	S	C	10/2/2008	10/2/2008	OB BKOFNYC	0797713276FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	159,212.20	S	C	10/2/2008	10/2/2008	OBDBTCOAMERIC	0710713276FF
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,457.00	S	D	10/2/2008	10/2/2008	31Y9996841276	2764002391NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	111,564.67	S	C	10/2/2008	10/2/2008	1.20083E+13	0098102276FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	35,294.63	S	C	10/2/2008	10/2/2008	NONREF	2756795444TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	34,655.23	S	C	10/2/2008	10/2/2008	NONREF	2744141201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	24,987.91	S	C	10/2/2008	10/2/2008	NONREF	2756794969TC
Citi 4061-5659	LCPI	10000904/21	USD	19,004.79	S	C	10/2/2008	10/2/2008	OSA OF 08/10/02	C0082763702101
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	16,920.56	S	C	10/2/2008	10/2/2008	NONREF	2756794966TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	16,150.66	S	C	10/2/2008	10/2/2008	NONREF	2760660023TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	12,403.77	S	C	10/2/2008	10/2/2008	SWAPFEEPYMT	0234508276FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	11,653.36	S	C	10/2/2008	10/2/2008	OB BKAMERNYC	4891000276FC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	10,222.22	S	C	10/2/2008	10/2/2008	22494	F07827601BA201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,694.60	S	C	10/2/2008	10/2/2008	SIMPSONMEADOWS	0180603276FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,666.08	S	C	10/2/2008	10/2/2008	31Y9010003275	2751000003DB
Citi 3077-4322	LBCS	09819775-USD	USD	7,410.56	S	C	10/2/2008	10/2/2008	NONREF	F068276009C601
JPM 066-902630	LBDP	08933517-USD	USD	6,000.00	S	C	10/2/2008	10/2/2008	22072620	077808276FF

Party Acct	Entry	GSP Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 4061-5659	LCPI	10000904/21	USD	5,314.22	S	C	10/2/2008	10/2/2008	OSA OF 08/10/02	C0082763899001
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,389.91	S	C	10/2/2008	10/2/2008	NONREF	2756794967TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,925.38	S	C	10/2/2008	10/2/2008	NONREF	2756794974TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	663.83	S	C	10/2/2008	10/2/2008	31Y9010004275	2751000004DB
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	C	10/2/2008	10/2/2008	31Y9995135275	2752001275XN
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	D	10/2/2008	10/2/2008	31Y9995129276	2763000129NY
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	288.92	S	C	10/2/2008	10/2/2008	NONREF	2756794971TC
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	C	10/2/2008	10/2/2008	31Y9995136275	2752001276XN
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	173	S	D	10/2/2008	10/2/2008	31Y9995130276	2763000130NY
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	3.54	S	C	10/2/2008	10/2/2008	31Y9010011275	2751000011DB
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	1.11	S	C	10/2/2008	10/2/2008	31Y9010012275	2751000012DB
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	0.02	S	C	10/2/2008	10/2/2008	31Y9970239276	2761000239XP
Citi 2015477006	LBCS	09812101-CAD	CAD	16,120.65	S	C	10/2/2008	10/2/2008	CA081002330416	3827612394
Citi 3054-5087	LBCC	AA7-95008	USD	8,952,000.00	S	C	10/2/2008	10/2/2008	BF02298737VD915	S0682760C73501
Citi 3054-5087	LBCC	AA7-95008	USD	1,756,725.99	S	C	10/2/2008	10/2/2008	NMSC	S0682630E6A301
Citi 3054-5087	LBCC	AA7-95008	USD	1,756,725.99	S	D	10/2/2008	10/2/2008	FX138839892	S0682630E6A301
Citi 3054-5087	LBCC	AA7-95008	USD	2,003,750.00	S	D	10/2/2008	10/2/2008	FX143535794	S06825912D8D01
Citi 3054-5087	LBCC	AA7-95008	USD	14,891,428.94	S	D	10/2/2008	10/2/2008	FX143610143	S06825912E3001
Citi 3077-4322	LBCS	09819775-USD	USD	7,410.56	S	C	10/2/2008	10/2/2008	NONREF	F068276009C601
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	0.03	S	C	10/2/2008	10/2/2008	31Y9970238276	2761000238XP
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	314.00	S	C	10/2/2008	10/2/2008	31Y9995135275	2752001275XN

Part Acc	Entry	GSSF Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	111.39	S	C	10/2/2008	10/2/2008	31Y9970185276	2761000185XP
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,265,036.00	S	C	10/2/2008	10/2/2008	31Y9996899275	2752003283XN
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	10.96	S	C	10/2/2008	10/2/2008	31Y9970186276	2761000186XP
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,446.00	S	C	10/2/2008	10/2/2008	31Y9996900275	2752003284XN
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	66,304,633.43	S	D	10/3/2008	10/3/2008	NONREF	6705709277WD
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	1,562,541.54	S	C	10/3/2008	10/3/2008	O4153756	0576301277FF
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,265,220.00	S	D	10/3/2008	10/3/2008	31Y9996812277	2774002356NY
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,265,148.00	S	C	10/3/2008	10/3/2008	31Y9996840276	2762003255XN
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	542,850.00	S	C	10/3/2008	10/3/2008	OBCITIBANKNYC	1302400277FC
Citi 4061-5659	LCPI	10000904/21	USD	508,605.38	S	C	10/3/2008	10/3/2008		9485 F0482770138501
JPM 066-902630	LBPD	O8933517-USD	USD	485,275.17	S	C	10/3/2008	10/3/2008	OBZIONSLLC	0396907277FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	407,650.00	S	C	10/3/2008	10/3/2008	NONREF	0680700277ZO
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	407,650.00	S	D	10/3/2008	10/3/2008	NONREF	1968513277WD
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	317,975.04	S	C	10/3/2008	10/3/2008	O4153754	0614514277FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	314,088.00	S	C	10/3/2008	10/3/2008	1571693L3158352	0445914277FF
Citi 4061-5659	LCPI	10000904/21	USD	289,423.55	S	D	10/3/2008	10/3/2008	D00005594651	S06827710EA101
6550914465	LBHI	10015-00007/0099	USD	250,000.00	S	C	10/3/2008	10/3/2008		402671 337081697
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	205,182.36	S	C	10/3/2008	10/3/2008	O4153745	0598402277FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	140,628.60	S	C	10/3/2008	10/3/2008	RATECOLLAR	0380013277FF
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	126,885.85	S	C	10/3/2008	10/3/2008	O4153747	0596807277FF
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,464.00	S	D	10/3/2008	10/3/2008	31Y9996813277	2774002357NY
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,457.00	S	C	10/3/2008	10/3/2008	31Y9996841276	2762003256XN
Citi 4061-5659	LCPI	10000904/21	USD	99,521.74	S	C	10/3/2008	10/3/2008	OSA OF 08/10/03	C0082773602301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	65,823.42	S	C	10/3/2008	10/3/2008	1177604	0244309277FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	52,401.12	S	C	10/3/2008	10/3/2008	NONREF	2766979413TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	51,734.61	S	C	10/3/2008	10/3/2008	OBHANCOCKGULF	0233007277FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	34,655.23	S	C	10/3/2008	10/3/2008	NONREF	2766979410TC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	27,152.78	S	C	10/3/2008	10/3/2008	NONREF	S0682770A35B01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	27,005.50	S	C	10/3/2008	10/3/2008	305031176	0660209277FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	25,743.59	S	C	10/3/2008	10/3/2008	NONREF	2774476257TC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	24,506.33	S	C	10/3/2008	10/3/2008	F068277008D501	B/O CITIBANK N.A.
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	22,115.27	S	C	10/3/2008	10/3/2008	OBLAKESUNAPEE	0098201277FF
Citi 3077-4322	LBCS	09819775-USD	USD	15,145.83	S	C	10/3/2008	10/3/2008	NONREF	F06827700A1701
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,806.61	S	C	10/3/2008	10/3/2008	OBRBCBANK(US	0331108277FF
Citi 4061-5659	LCPI	10000904/21	USD	4,411.24	S	C	10/3/2008	10/3/2008	OSA OF 08/10/03	C0082773600001
JPM 066-902649	LBPD	GCCM-BN-08933501-USD	USD	314.00	S	C	10/3/2008	10/3/2008	31Y9995129276	2762001301XN
JPM 066-902649	LBPD	GCCM-BN-08933501-USD	USD	314.00	S	D	10/3/2008	10/3/2008	31Y9995135277	2773000135NY
Citi 4061-5659	LCPI	10000904/21	USD	198.16	S	C	10/3/2008	10/3/2008		9486 F068277013BE01
JPM 066-902673	LBPD	GCCM-BN-08933500-USD	USD	173	S	C	10/3/2008	10/3/2008	31Y9995130276	2762001302XN
JPM 066-902673	LBPD	GCCM-BN-08933500-USD	USD	173	S	D	10/3/2008	10/3/2008	31Y9995136277	2773000136NY
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	72.39	S	C	10/3/2008	10/3/2008	31Y9970184277	2771000184XP
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	7.12	S	C	10/3/2008	10/3/2008	31Y9970185277	2771000185XP
JPM 066-902649	LBPD	GCCM-BN-08933501-USD	USD	0.02	S	C	10/3/2008	10/3/2008	31Y9970235277	2771000235XP
JPM 066-902673	LBPD	GCCM-BN-08933500-USD	USD	0.01	S	C	10/3/2008	10/3/2008	31Y9970236277	2771000236XP
Citi 11037420	LBPD	09837749-GBP	GBP	21	S	D	10/3/2008	10/3/2008	NONREF	16420011
Citi 8013713	LBFP	997-99045	GBP	20.86	S	D	10/3/2008	10/3/2008	NONREF	16420009
BNP 1007871002	LBSF	09861006	BRL	162,534.12	S	D	10/3/2008	10/3/2008	NONREF	REFNOTAVALIABLE

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Citi 3054-5087	LBCC	AA7-95008	USD	3,634,819.05	S	C	10/3/2008	10/3/2008	VIRGIN ATLANTIC	F0582770051E01
Citi 3077-4322	LBCS	09819775-USD	USD	15,145.83	S	C	10/3/2008	10/3/2008	NONREF	F06827700A1701
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	0.02	S	C	10/3/2008	10/3/2008	NONREF	2771000235XP
JPM 066-902649	LBDF	GCCM-BN-08933501-USD	USD	314.00	S	C	10/3/2008	10/3/2008	NONREF	2762001301XN
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,265,220.00	S	C	10/6/2008	10/6/2008	NONREF	2772003231XN
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	247,130.44	S	C	10/6/2008	10/6/2008	NONREF	9945468 0699109280FF
Citi 4061-5659	LCPI	10000904/21	USD	137,640.69	S	C	10/6/2008	10/6/2008	OSA OF 08/10/06	C0082804331601
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,464.00	S	C	10/6/2008	10/6/2008	NONREF	2772003232XN
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	119,987.69	S	C	10/6/2008	10/6/2008	NONREF	2770382781TC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	37,660.89	S	C	10/6/2008	10/6/2008	NONREF	3666400280IO
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	15,453.79	S	C	10/6/2008	10/6/2008	NONREF	81006021623 0505407280FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,648.04	S	C	10/6/2008	10/6/2008	OBANGORSVGS	0091213280FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,058.90	S	C	10/6/2008	10/6/2008	SWAP	0537503280FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,058.48	S	C	10/6/2008	10/6/2008	NONREF	81006021624 0505307280FF
Citi 3077-4322	LBCS	09819775-USD	USD	5,347.83	S	C	10/6/2008	10/6/2008	NONREF	F0082800290201
JPM 066-902622	LBDF	GCCM-BN-08933502-USD	USD	4,409.81	S	C	10/6/2008	10/6/2008	D00005571800	R-8494400280HH
Citi 4061-5659	LCPI	10000904/21	USD	3,920.21	S	C	10/6/2008	10/6/2008	OSA OF 08/10/06	C0082804480801
Citi 4061-5501	LBCC	10000904/41	USD	2,603.15	S	C	10/6/2008	10/6/2008	EPO OF 08/10/06	F00828006AED01
JPM 066-902649	LBDF	GCCM-BN-08933501-USD	USD	314.00	S	C	10/6/2008	10/6/2008	NONREF	2772001305XN
JPM 066-902673	LBDF	GCCM-BN-08933500-USD	USD	173	S	C	10/6/2008	10/6/2008	NONREF	2772001306XN
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	144.45	S	C	10/6/2008	10/6/2008	NONREF	2801000179XP
Citi 4061-5501	LBCC	10000904/41	USD	17.04	S	C	10/6/2008	10/6/2008	00010RCU5000	F00828005FB701
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	14.22	S	C	10/6/2008	10/6/2008	NONREF	2801000180XP

Part Acc	Entry	GCCM Number	CCY	Amount	L/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-902649	LBDP	GCCM-BN-08933501-USD	USD	0.03	S	C	10/6/2008	10/6/2008	31Y9970229280	2801000229XP
JPM 066-902673	LBDP	GCCM-BN-08933500-USD	USD	0.03	S	C	10/6/2008	10/6/2008	31Y9970230280	2801000230XP
Citi 3077-4322	LBCS	09819775-USD	USD	5,347.83	S	C	10/6/2008	10/6/2008	NONREF	F0082800290201
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	4,409.81	S	C	10/6/2008	10/6/2008	D00005571800	R-8494400280HH
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,538,350.00	S	C	10/7/2008	10/7/2008	33180978	0612308281FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	791,587.95	S	C	10/7/2008	10/7/2008	OBTDBANKNORTH	0145214281FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	582,464.11	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4630100281FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	387,461.06	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4630000281FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	355,155.60	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4630400281FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	352,004.65	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4632200281FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	335,975.45	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4631800281FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	270,052.58	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4632400281FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	205,908.80	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4631900281FC

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 Term Act Entry Global Number CC Amount U.S. D/C Value Date Entry Date Reference 1 Reference 2

JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	165,452.58	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4630500281FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	116,673.51	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4631700281FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	79,234.64	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4632000281FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	64,367.02	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4731900281FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	58,529.17	S	C	10/7/2008	10/7/2008	OBDTCOAMERIC	0372701281FF
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	57,807.70	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4641300281FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	55,927.73	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4641900281FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	52,517.20	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4641400281FC
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	42,911.33	S	C	10/7/2008	10/7/2008	OBCITIBANKNYC	4641200281FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	33,795.21	S	C	10/7/2008	10/7/2008	9.22341E+12	0496907281FF
Citi 4061-5501	LBCC	10000904/41	USD	10,590.82	S	C	10/7/2008	10/7/2008	O4154490	F008281011E701
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,241.18	S	C	10/7/2008	10/7/2008	OBWACHOVIABK	0114301281FF
Citi 4061-5501	LBCC	10000904/41	USD	300.37	S	C	10/7/2008	10/7/2008	00010SENE000	F00828102F3101
Citi 4061-5501	LBCC	10000904/41	USD	116.44	S	C	10/7/2008	10/7/2008	00010SEM000	F00828102EE401
Citi 4061-5501	LBCC	10000904/41	USD	62.72	S	C	10/7/2008	10/7/2008	00010SENB000	F00828102F1F01
Citi 4061-5501	LBCC	10000904/41	USD	60.69	S	C	10/7/2008	10/7/2008	00010SENC000	F00828102F2401
Citi 3054-5087	LBCC	AA7-95008	USD	263,124.39	S	C	10/7/2008	10/7/2008	COOP UTRECHT	C0082813291301
Citi 3054-5087	LBCC	AA7-95008	USD	30,703.88	S	C	10/7/2008	10/7/2008	STAN CHAR LDN	C0082813468801

Account Entity GSN Number CC Amount IS Dtc Value Date Entry Date Reference 1 Reference 2

JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	7,100,485.01	S	C	10/8/2008	10/8/2008	NONREF	4126700282IO
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	4,539,186.50	S	C	10/8/2008	10/8/2008	OBBOKTULSA	0247814282FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,275,207.67	S	C	10/8/2008	10/8/2008	20002187RIVERS18	0640414282FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,762,438.10	S	C	10/8/2008	10/8/2008	OBMELLONTRUST	0570309282FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	294,810.00	S	C	10/8/2008	10/8/2008	NONREF	0599400282ZO
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	289,540.00	S	C	10/8/2008	10/8/2008	NONREF	0115900282ZO
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	138,813.88	S	C	10/8/2008	10/8/2008	SWAPS	0685708282FF
Citi 4061-5659	LCPI	10000904/21	USD	74,272.50	S	C	10/8/2008	10/8/2008	9501 F008282044C901	
Citi 4061-5659	LCPI	10000904/21	USD	57,639.42	S	C	10/8/2008	10/8/2008	OSA OF 08/10/08	C0082823902501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	50,195.04	S	C	10/8/2008	10/8/2008	OBNTATIONALCIT	0612214282FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	38,750.00	S	C	10/8/2008	10/8/2008	1200004222	0341802282FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	18,241.43	S	C	10/8/2008	10/8/2008	D00005485380	R-8855200281HH
Citi 4061-5659	LCPI	10000904/21	USD	18,238.48	S	C	10/8/2008	10/8/2008	OSA OF 08/10/08	C0082824435401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	17,440.39	S	C	10/8/2008	10/8/2008	CAP OF 08/10/08	C0082824811901
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	13,441.94	S	C	10/8/2008	10/8/2008	OBFTPREMSX	0585914282FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	10,000.00	S	C	10/8/2008	10/8/2008	210000021	0082307282FF
Citi 4061-5501	LBCC	10000904/41	USD	7,500.00	S	C	10/8/2008	10/8/2008	JMBO-7K8LXP	F00828202C4D01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	5,000.00	S	C	10/8/2008	10/8/2008	210000021	0078201282FF
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	110,551.74	S	C	10/9/2008	10/9/2008	OBFDHOMELOA	0222902283FF
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	96,925.84	S	C	10/9/2008	10/9/2008	OBFDHOMELOA	0228107283FF
Citi 4061-5659	LCPI	10000904/21	USD	45,387.28	S	C	10/9/2008	10/9/2008	OSA OF 08/10/09	C0082834182401
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	29,696.42	S	C	10/9/2008	10/9/2008	NONREF	2827291547TC
Citi 4061-5659	LCPI	10000904/21	USD	6,221.58	S	C	10/9/2008	10/9/2008	OSA OF 08/10/09	C0082833947601
Citi 3077-4322	LBCS	09819775-USD	USD	209.15	S	C	10/9/2008	10/9/2008	NONREF	F0082830275101
Citi 3077-4322	LBCS	09819775-USD	USD	209.15	S	C	10/9/2008	10/9/2008	NONREF	F0082830275101
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,198,648.01	S	C	10/10/2008	10/10/2008	OBNTHERNCHG	0076013284FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	304,943.43	S	C	10/10/2008	10/10/2008	OBKAMERNYC	6326700284FC

Parent Acct	Entry	GSST Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2	
	6550914465	LBHI	10015-00007/0099	USD	215,277.77	S	C	10/10/2008	10/10/2008	NONREF	2.0081E+15
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	128,855.24	S	C	10/10/2008	10/10/2008	OBCAPITALONE,	0318108284FF	
Citi 4061-5659	LCPI	10000904/21	USD	79,335.69	S	C	10/10/2008	10/10/2008	OSA OF 08/10/10	C0082844173101	
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	30,051.24	S	C	10/10/2008	10/10/2008	F00828405BOC01	B/O 463830	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	26,821.29	S	C	10/10/2008	10/10/2008	OBTDBANKNORTH	0501713284FF	
Citi 4061-5659	LCPI	10000904/21	USD	5,474.42	S	C	10/10/2008	10/10/2008	OSA OF 08/10/10	C0082844414401	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,747.60	S	C	10/10/2008	10/10/2008	81010020604	0457108284FF	
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	276.3	S	C	10/10/2008	10/10/2008	G0182842866801	B/O LEHMAN/SDI INC	
Citi 3077-4322	LBCS	09819775-USD	USD	0.08	S	C	10/10/2008	10/10/2008	NONREF	F00828402C7701	
BNP 1007871002	LBSF	09861006	BRL	7,872.65	S	D	10/10/2008	10/10/2008	NONREF	REFNOTAVALIABLE	
Citi 3077-4322	LBCS	09819775-USD	USD	0.08	S	C	10/10/2008	10/10/2008	NONREF	F00828402C7701	
BNP 1007871002	LBSF	09861006	BRL	11,899,958.26	S	D	10/13/2008	10/13/2008	NONREF	REFNOTAVALIABLE	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	737,548.86	S	C	10/14/2008	10/14/2008	OBRANDOLPHNAT	0410713288FF	
Citi 4061-5659	LCPI	10000904/21	USD	469,122.35	S	C	10/14/2008	10/14/2008	EPO OF 08/10/14	C0082886374901	
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	413,000.00	S	C	10/14/2008	10/14/2008	YT28160191100819	R-9127200288FC	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	84,760.82	S	C	10/14/2008	10/14/2008	MT081014006643	0669703288FF	
Citi 4061-5659	LCPI	10000904/21	USD	38,531.03	S	C	10/14/2008	10/14/2008	OSA OF 08/10/14	C0082886849801	
Citi 4061-5659	LCPI	10000904/21	USD	4,620.23	S	C	10/14/2008	10/14/2008	OSA OF 08/10/14	C0082886726501	
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	36.08	S	C	10/14/2008	10/14/2008	NONREF	2881174867TC	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,166,960.15	S	C	10/15/2008	10/15/2008	OBCITIBANKNYC	7422500289FC	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	6,568,506.18	S	C	10/15/2008	10/15/2008	NONREF	C0082895419101	
Citi 3077-4322	LBCS	09819775-USD	USD	286,853.34	S	C	10/15/2008	10/15/2008	NONREF	F06828900D0401	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	183,215.65	S	C	10/15/2008	10/15/2008	REF153589L	0252103289FF	
Citi 4061-5659	LCPI	10000904/21	USD	156,641.15	S	C	10/15/2008	10/15/2008	9571	F0582890179C01	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	127,905.20	S	C	10/15/2008	10/15/2008	REF1133731L	0243302289FF	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	127,818.37	S	C	10/15/2008	10/15/2008	REF1133727L	0252003289FF	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	127,818.37	S	C	10/15/2008	10/15/2008	REF1133729L	0243402289FF	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	18,537.83	S	C	10/15/2008	10/15/2008	19307L3827848	0223507289FF	
Citi 4061-5659	LCPI	10000904/21	USD	15,984.52	S	C	10/15/2008	10/15/2008	OSA OF 08/10/15	C0082895141701	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,697.92	S	C	10/15/2008	10/15/2008	O4176390	0335208289FF	
Citi 4061-5659	LCPI	10000904/21	USD	1,215.79	S	C	10/15/2008	10/15/2008	OSA OF 08/10/15	C0082895241001	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	626.26	S	C	10/15/2008	10/15/2008	21000021	0339814289FF	
BoFA 601413713014	LBDF	09837748	CHF	247.19	S	D	10/15/2008	10/27/2008	TRANSFER		
BoFA 601413118016	LBFP	997-99044	CHF	247.19	S	D	10/15/2008	10/27/2008	TRANSFER	6.0143E+13	
BoFA 601917062016	LBFP	99799046	EUR	157.75	S	D	10/15/2008	10/15/2008	BILLING CHARGES	6.01968E+13	
Citi 3077-4322	LBCS	09819775-USD	USD	286,853.34	S	C	10/15/2008	10/15/2008	NONREF	F06828900D0401	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,404,977.09	S	C	10/16/2008	10/16/2008	29001159	0648107290FF	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,815,543.33	S	C	10/16/2008	10/16/2008	4.2E+13	JK020829077910	
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,811,819.51	S	C	10/16/2008	10/16/2008	F06829000E4501	B/O LEHCRED, LLC	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,080,680.56	S	C	10/16/2008	10/16/2008	4.2E+13	JK020829077911	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	95,317.08	S	C	10/16/2008	10/16/2008	CHASUS33	0320101290FF	
Citi 3077-4322	LBCS	09819775-USD	USD	4,766.22	S	C	10/16/2008	10/16/2008	NONREF	F06829000AB201	
Citi 4061-5659	LCPI	10000904/21	USD	4,303.59	S	C	10/16/2008	10/16/2008	OSA OF 08/10/16	C0082904441801	
Citi 4061-5659	LCPI	10000904/21	USD	3,653.80	S	C	10/16/2008	10/16/2008	OSA OF 08/10/16	C0082904681401	
Citi 3077-4322	LBCS	09819775-USD	USD	4,766.22	S	C	10/16/2008	10/16/2008	NONREF	F06829000AB201	

Enty Acc	Enty	GSSF Number	CCY	Amount	U/S	D/C	Value Date	Enty Date	Reference 1	Reference 2
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	35,056,353.77	S	C	10/17/2008	10/17/2008	NONREF	C0082914426501
Citi 3062-6522	LBSF	GCCM-BN-09861020-USD	USD	2,711,953.09	S	C	10/17/2008	10/17/2008	SWF OF 08/10/17	C0082912513801
Citi 4061-5659	LCPI	10000904/21	USD	222,320.17	S	C	10/17/2008	10/17/2008	81017018809	F058291010EA01
Citi 4061-5659	LCPI	10000904/21	USD	126,696.25	S	C	10/17/2008	10/17/2008		500 F04829101A3301
6550914465	LBHI	10015-00007/0099	USD	111,111.12	S	C	10/17/2008	10/17/2008	NONREF	2.0081E+15
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	104,781.25	S	C	10/17/2008	10/17/2008	TT60766829100043	0347301291FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	83,792.45	S	C	10/17/2008	10/17/2008	00010YJDA000	0590701291FF
Citi 4061-5659	LCPI	10000904/21	USD	31,173.57	S	C	10/17/2008	10/17/2008	OSA OF 08/10/17	C0082914254001
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	18,963.63	S	C	10/17/2008	10/17/2008	MT081017001868	0103409291FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	9,134.71	S	C	10/17/2008	10/17/2008	MT081017001871	0098701291FF
Citi 4061-5659	LCPI	10000904/21	USD	4,243.11	S	C	10/17/2008	10/17/2008	OSA OF 08/10/17	C0082914502901
Citi 4061-5659	LCPI	10000904/21	USD	2,107,949.12	S	C	10/20/2008	10/20/2008	EPI OF 08/10/20	F0782940193401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	180,456.38	S	C	10/20/2008	10/20/2008	NONREF	LCK82940518700
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	137,864.47	S	C	10/20/2008	10/20/2008	5474365	6631300294FC
Citi 3077-4322	LBCS	09819775-USD	USD	34,915.55	S	C	10/20/2008	10/20/2008	NONREF	F05829400B4101
Citi 4061-5659	LCPI	10000904/21	USD	9,092.60	S	C	10/20/2008	10/20/2008	OSA OF 08/10/20	C0082945391101
Citi 4061-5659	LCPI	10000904/21	USD	4,031.56	S	C	10/20/2008	10/20/2008	OSA OF 08/10/20	C0082945558401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,280.77	S	C	10/20/2008	10/20/2008	NONREF	LCK82940520700
Citi 4061-5501	LBCC	10000904/41	USD	668.55	S	C	10/20/2008	10/20/2008	NONREF	F06829400E5801
Citi 4061-5501	LBCC	10000904/41	USD	625.17	S	C	10/20/2008	10/20/2008	NONREF	F04829400DB401
Citi 4061-5501	LBCC	10000904/41	USD	612.5	S	C	10/20/2008	10/20/2008	COPSPRIME WALTON	C0082944127701
Citi 4061-5501	LBCC	10000904/41	USD	386.98	S	C	10/20/2008	10/20/2008	NONREF	F05829400E5601
Citi 4061-5501	LBCC	10000904/41	USD	365.37	S	C	10/20/2008	10/20/2008	NONREF	F05829401D6D01
Citi 4061-5501	LBCC	10000904/41	USD	27.69	S	C	10/20/2008	10/20/2008	NONREF	F07829400DF01
Citi 4061-5501	LBCC	10000904/41	USD	9.51	S	C	10/20/2008	10/20/2008	O4187757	F048294002B801
Citi 4061-5501	LBCC	10000904/41	USD	9.3	S	C	10/20/2008	10/20/2008	NONREF	F048294012BF01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,299,593.76	S	C	10/21/2008	10/21/2008	NONREF	0328400294ZO
Citi 4061-5659	LCPI	10000904/21	USD	126,999.61	S	C	10/21/2008	10/21/2008		528 F078295014AC01
Citi 4061-5659	LCPI	10000904/21	USD	11,391.18	S	C	10/21/2008	10/21/2008	OSA OF 08/10/21	C0082954450401
Citi 4061-5659	LCPI	10000904/21	USD	9,287.20	S	C	10/21/2008	10/21/2008	OSA OF 08/10/21	C0082954233401
JPM 066-292-301	LBSF	09838234-USD	USD	7,469.31	S	C	10/21/2008	10/21/2008	81021018371	3359409295FF
JPM 066-626277	LOTC	GCCM-BN-09810412	USD	2,166.00	S	C	10/21/2008	10/21/2008	2667792	R-2024209295FF
Citi 4061-5659	LCPI	10000904/21	USD	229,630.05	S	C	10/22/2008	10/22/2008		9632 F0782960180601
Citi 4061-5659	LCPI	10000904/21	USD	129,453.46	S	C	10/22/2008	10/22/2008	OSA OF 08/10/22	C0082964369701
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,978.10	S	C	10/22/2008	10/22/2008	OBCOLBKTR	1393309296FF
Citi 4061-5659	LCPI	10000904/21	USD	3,896.53	S	C	10/22/2008	10/22/2008	OSA OF 08/10/22	C0082965119101
Citi 4061-5659	LCPI	10000904/21	USD	364.14	S	C	10/22/2008	10/22/2008	81022015122	F05829600DE101
Citi 2015477006	LBCS	09812101-CAD	CAD	178.15	S	D	10/22/2008	10/22/2008	NOREF	550026961
Citi 4061-5659	LCPI	10000904/21	USD	90,170.58	S	C	10/23/2008	10/23/2008	OSA OF 08/10/23	C0082973971701
JPM 066-210-860	LCPI	10000907/21	USD	6,270.54	S	C	10/23/2008	10/23/2008	D00005562898	R-1369100297H
Citi 4061-5659	LCPI	10000904/21	USD	3,865.41	S	C	10/23/2008	10/23/2008	OSA OF 08/10/23	C0082974760301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,636,187.82	S	C	10/24/2008	10/24/2008		4.2E+13 JQ020829877926
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,691,939.26	S	C	10/24/2008	10/24/2008		4.2E+13 JQ020829877925
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,658,885.44	S	C	10/24/2008	10/24/2008		4.2E+13 JQ020829877916
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	521,604.24	S	C	10/24/2008	10/24/2008		4.2E+13 JQ020829877924
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	519,914.82	S	C	10/24/2008	10/24/2008		4.2E+13 JQ020829877921
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	514,904.52	S	C	10/24/2008	10/24/2008		4.2E+13 JQ020829877923
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	482,530.29	S	C	10/24/2008	10/24/2008		4.2E+13 JQ020829877917

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	457,478.79	S	C	10/24/2008	10/24/2008		4.2E+13 JQ020829877919
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	412,386.11	S	C	10/24/2008	10/24/2008		4.2E+13 JQ020829877922
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	235,957.64	S	C	10/24/2008	10/24/2008	81024007415	1368409298FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	175,360.45	S	C	10/24/2008	10/24/2008		4.2E+13 JQ020829877927
Citi 4061-5659	LCPI	10000904/21	USD	138,259.20	S	C	10/24/2008	10/24/2008		538 F0582980119301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	102,582.62	S	C	10/24/2008	10/24/2008	4.10001E+13	JQ020829877915
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	98,664.34	S	C	10/24/2008	10/24/2008		4.2E+13 JQ020829877920
6550914465	LBHI	10015-00007/0099	USD	95,486.11	S	C	10/24/2008	10/24/2008	NONREF	2.0081E+15
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	80,935.59	S	C	10/24/2008	10/24/2008		4.2E+13 JQ020829877918
Citi 4061-5659	LCPI	10000904/21	USD	7,909.64	S	C	10/24/2008	10/24/2008	OSA OF 08/10/24	C0082984323601
Citi 4061-5659	LCPI	10000904/21	USD	3,991.62	S	C	10/24/2008	10/24/2008	OSA OF 08/10/24	C0082984253901
JPM 066-210-860	LCPI	10000907/21	USD	3,266.75	S	C	10/24/2008	10/24/2008	D00005563755	R-1862400297II
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,228.32	S	C	10/24/2008	10/27/2008	D00005398361	R-3254000301HH
Citi 2015477006	LBCC	09812101-CAD	CAD	288,683.01	S	C	10/24/2008	10/24/2008	CA081024305153	3829813383
Citi 4061-5659	LCPI	10000904/21	USD	2,317,031.25	S	C	10/27/2008	10/27/2008	1612184	F068301018CC01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,260,376.63	S	C	10/27/2008	10/27/2008	O4203874	1065309301FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	938,817.65	S	C	10/27/2008	10/27/2008	O4207407	1099809301FF
Citi 4061-5659	LCPI	10000904/21	USD	141,473.08	S	C	10/27/2008	10/27/2008		540 F0583010019501
Citi 4061-5659	LCPI	10000904/21	USD	126,980.41	S	C	10/27/2008	10/27/2008		539 F0783010019A01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	80,933.33	S	C	10/27/2008	10/27/2008	OBDBTCOAMERIC	2111809301FF
Citi 4061-5659	LCPI	10000904/21	USD	68,812.67	S	C	10/27/2008	10/27/2008	OSA OF 08/10/27	C0083014594701
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	67,867.67	S	C	10/27/2008	10/27/2008	NONREF	LCK83010352800
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	43,943.31	S	C	10/27/2008	10/27/2008	CW-H-27675	F068301015A301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	14,635.44	S	C	10/27/2008	10/27/2008	OBDBTCOAMERIC	2764209301FF
Citi 4061-5501	LBCC	10000904/41	USD	14,516.15	S	C	10/27/2008	10/27/2008	O4202562	F0483010051101
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	14,207.09	S	C	10/27/2008	10/27/2008	2916610IRS	1585900297JS
Citi 4061-5659	LCPI	10000904/21	USD	11,809.07	S	C	10/27/2008	10/27/2008	81027006494	F0583010076101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,834.77	S	C	10/27/2008	10/27/2008	CW-H-27687	F068301015A201
Citi 4061-5659	LCPI	10000904/21	USD	4,101.37	S	C	10/27/2008	10/27/2008	OSA OF 08/10/27	C0083014609701
Citi 4061-5659	LCPI	10000904/21	USD	2,809.80	S	C	10/27/2008	10/27/2008	81027006493	F0583010076001
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,339.03	S	C	10/27/2008	10/27/2008	305122669	5377009301FF
Citi 4061-5659	LCPI	10000904/21	USD	2,218.13	S	C	10/27/2008	10/27/2008	81027006491	F0483010074101
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	10/27/2008	10/27/2008	81027011239	F04830100A8D01
Citi 4061-5501	LBCC	10000904/41	USD	416.66	S	C	10/27/2008	10/27/2008	81027011233	F04830100A8B01
Citi 4061-5659	LCPI	10000904/21	USD	31.51	S	C	10/27/2008	10/27/2008	NONREF	G0183012542801
Citi 3054-5087	LBCC	AA7-95008	USD	3,607,550.09	S	C	10/27/2008	10/27/2008	61169	S06830105FEC01
Citi 4061-5659	LCPI	10000904/21	USD	141,587.81	S	C	10/28/2008	10/28/2008		542 F0783020175E01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	113,681.84	S	C	10/28/2008	10/28/2008	81028004085	0826409302FF
Citi 4061-5659	LCPI	10000904/21	USD	33,187.73	S	C	10/28/2008	10/28/2008	OSA OF 08/10/28	C0083024161701
Citi 4061-5659	LCPI	10000904/21	USD	12,361.26	S	C	10/28/2008	10/28/2008	OSA OF 08/10/28	C0083024125601
6550914465	LBHI	10015-00007/0099	USD	103.32	S	D	10/28/2008	10/28/2008	SCFT SEPT 08	SCFT SEPT 08
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	14,349,300.00	S	C	10/29/2008	10/29/2008	53471	4434209303FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,841,565.40	S	C	10/29/2008	10/29/2008	4313994	4433709303FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,395,977.45	S	C	10/29/2008	10/29/2008		4.2E+13 JT020830377934
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,537,769.15	S	C	10/29/2008	10/29/2008		4.2E+13 JT020830377935
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,507,727.22	S	C	10/29/2008	10/29/2008		4.2E+13 JT020830377942
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	474,075.48	S	C	10/29/2008	10/29/2008		4.2E+13 JT020830377931
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	472,540.00	S	C	10/29/2008	10/29/2008		4.2E+13 JT020830377937

Part Acc	Entry	GSSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	467,986.24	S	C	10/29/2008	10/29/2008		4.2E+13 JT020830377936	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	438,561.95	S	C	10/29/2008	10/29/2008		4.2E+13 JT020830377941	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	415,793.16	S	C	10/29/2008	10/29/2008		4.2E+13 JT020830377939	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	374,809.34	S	C	10/29/2008	10/29/2008		4.2E+13 JT020830377932	
Citi 4061-5659	LCPI	10000904/21	USD	359,375.15	S	C	10/29/2008	10/29/2008		9666 F068303014CC01	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	159,381.54	S	C	10/29/2008	10/29/2008		4.2E+13 JT020830377933	
Citi 4061-5659	LCPI	10000904/21	USD	153,493.34	S	C	10/29/2008	10/29/2008	OSA OF 08/10/29	C0083034298401	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	89,674.01	S	C	10/29/2008	10/29/2008		4.2E+13 JT020830377938	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	73,560.71	S	C	10/29/2008	10/29/2008		4.2E+13 JT020830377940	
Citi 3077-4322	LBCS	09819775-USD	USD	25,949.37	S	C	10/29/2008	10/29/2008	NONREF	F05830300A4201	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	8,696.68	S	C	10/29/2008	10/29/2008	OBPACCOSBKRS	3503509303FF	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	5,626.22	S	C	10/29/2008	10/29/2008	08KBJU10216	5543800303FC	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	4,678.92	S	C	10/29/2008	10/29/2008	08KBJU10311	5543200303FC	
Citi 4061-5659	LCPI	10000904/21	USD	4,082.65	S	C	10/29/2008	10/29/2008	OSA OF 08/10/29	C0083034265701	
Citi 2015477006	LBCS	09812101-CAD	CAD	1,392,558.63	S	C	10/29/2008	10/29/2008	CA081029286113		3830312380
Citi 3077-4322	LBCS	09819775-USD	USD	147,407.17	S	C	10/30/2008	10/30/2008	NONREF	F07830400B2F01	
Citi 4061-5659	LCPI	10000904/21	USD	83,820.33	S	C	10/30/2008	10/30/2008	22443629	F0483040116601	
Citi 4061-5659	LCPI	10000904/21	USD	34,135.12	S	C	10/30/2008	10/30/2008	OSA OF 08/10/30	C0083044759401	
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	14,550.00	S	C	10/30/2008	10/30/2008	F0483040067001	B/O CORDILLERA ENERGY PARTNERS II	
Citi 4061-5659	LCPI	10000904/21	USD	4,302.47	S	C	10/30/2008	10/30/2008	81030020445	F0683040115801	
Citi 4061-5659	LCPI	10000904/21	USD	3,830.16	S	C	10/30/2008	10/30/2008	OSA OF 08/10/30	C0083044703401	
JPM 066-210-860	LCPI	10000907/21	USD	3,080.61	S	C	10/30/2008	11/3/2008	D00005563777	R-4620300306HH	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	100	S	C	10/30/2008	10/30/2008	FMT911514FDS	7822200304JS	
Citi 2015477006	LBCS	09812101-CAD	CAD	68,617.50	S	C	10/30/2008	10/30/2008	CA081030221128		3830412768
Citi 2015477006	LBCS	09812101-CAD	CAD	60,243.75	S	C	10/30/2008	10/30/2008	CA081030322511		3830413286
Citi 4061-5659	LCPI	10000904/21	USD	2,376,666.66	S	C	10/31/2008	10/31/2008	81031031274	F0583050185101	
Citi 3077-4322	LBCS	09819775-USD	USD	99,756.07	S	C	10/31/2008	10/31/2008	NONREF	F04830500D4901	
6550914465	LBHI	10015-00007/0099	USD	97,222.22	S	C	10/31/2008	10/31/2008	NONREF		2.0081E+15
Citi 4061-5659	LCPI	10000904/21	USD	66,669.19	S	C	10/31/2008	10/31/2008	OSA OF 08/10/31	C0083054947701	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	14,458.39	S	C	10/31/2008	10/31/2008	21000021	1386109305FF	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	5,595.73	S	C	10/31/2008	10/31/2008	WT08103101458203	4110609305FF	
JPM 066-292-301	LBSF	09838234-USD	USD	5,360.83	S	C	10/31/2008	10/31/2008	7568512	INTR-A208305AIDT	
JPM 066-292-301	LBSF	09838234-USD	USD	5,360.83	S	D	10/31/2008	10/31/2008	7.56851E+11	INTR-A208305CLWO	
Citi 4061-5659	LCPI	10000904/21	USD	3,506.68	S	C	10/31/2008	10/31/2008	OSA OF 08/10/31	C0083054560901	
	East										
JPM 066-645816	Dover	10000907/0318	USD	0.13	S	C	10/31/2008	10/31/2008	NONREF		
	East										
JPM 066-645808	Dover	10008907/0318	USD	0.03	S	C	10/31/2008	10/31/2008	NONREF		
Citi 2015477006	LBCS	09812101-CAD	CAD	52,552.50	S	C	10/31/2008	10/31/2008	CA081031330149		3830513415
Citi 3054-5087	LBCC	AA7-95008	USD	11,192,900.64	S	C	10/31/2008	10/31/2008	890 N GLO CCY ST	C0083052970101	
Citi 2015477006	LBCS	09812101-CAD	CAD	7,969.85	S	C	11/1/2008	11/3/2008	NOREF		0
Citi 11037420	LBDP	09837749-GBP	GBP	4.94	S	C	11/1/2008	10/31/2008	NONREF		11037420
BofA 601917062016	LBFP	99799046	EUR	4,096.02	S	C	11/1/2008	10/31/2008	INTEREST		6019
Citi 8013713	LBFP	997-99045	GBP	21.94	S	D	11/1/2008	10/31/2008	NONREF		8013713
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,019,712.25	S	C	11/3/2008	11/3/2008	OBRBSCITIZENS	7685309308FF	
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	870,429.35	S	C	11/3/2008	11/3/2008	C0083083404801	B/O 00005015137	

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 4061-5659	LCPI	10000904/21	USD	815,235.41	S	C	11/3/2008	11/3/2008	81103024594	F0483080117701
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	601,149.30	S	C	11/3/2008	11/3/2008	C0083084405301	B/O 00005015137
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	323,675.00	S	C	11/3/2008	11/3/2008	8.1103E+12	4746009308FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	242,785.40	S	C	11/3/2008	11/3/2008	C0083083405301	B/O 00005015137
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	181,329.55	S	C	11/3/2008	11/3/2008	1.24E+14	KA020830877944
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	160,727.00	S	C	11/3/2008	11/3/2008	OBCITIBANKNYC	7144600308FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	147,615.28	S	C	11/3/2008	11/3/2008	OBCITIBANKNYC	1421500308FC
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	130,453.64	S	C	11/3/2008	11/3/2008	20009971DELIVER	0422709308FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	77,027.78	S	C	11/3/2008	11/3/2008	OBAMERICANCHA	4358209308FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	74,015.28	S	C	11/3/2008	11/3/2008	OBAMERICANCHA	4358309308FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	59,317.88	S	C	11/3/2008	11/3/2008	81103021403	3496409308FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	36,022.80	S	C	11/3/2008	11/3/2008	81103021572	3522009308FF
Citi 4061-5659	LCPI	10000904/21	USD	20,133.13	S	C	11/3/2008	11/3/2008	OSA OF 08/11/03	C0083085288601
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	16,704.96	S	C	11/3/2008	11/3/2008	F06830800C9001	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	7,421.55	S	C	11/3/2008	11/3/2008	100376393	F0783080200C01
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	6,448.00	S	C	11/3/2008	11/3/2008		50 5956909308FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	6,150.20	S	C	11/3/2008	11/3/2008	F05830800C4201	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	5,132.68	S	C	11/3/2008	11/3/2008	F06830800C9101	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	4,588.83	S	C	11/3/2008	11/3/2008	F04830800C5501	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	3,683.86	S	C	11/3/2008	11/3/2008	F06830800C8F01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5659	LCPI	10000904/21	USD	3,443.94	S	C	11/3/2008	11/3/2008	OSA OF 08/11/03	C0083085321501
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,905.86	S	C	11/3/2008	11/3/2008	F06830800C9801	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,863.41	S	C	11/3/2008	11/3/2008	F07830800C8701	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,816.72	S	C	11/3/2008	11/3/2008	F07830800C8801	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,771.52	S	C	11/3/2008	11/3/2008	F07830800C8901	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,681.09	S	C	11/3/2008	11/3/2008	F04830800C5601	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,545.46	S	C	11/3/2008	11/3/2008	F04830800C5801	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,455.91	S	C	11/3/2008	11/3/2008	F04830800C5701	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,246.92	S	C	11/3/2008	11/3/2008	F05830800C4D01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,201.70	S	C	11/3/2008	11/3/2008	F05830800C4E01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,111.29	S	C	11/3/2008	11/3/2008	F05830800C4F01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,975.37	S	C	11/3/2008	11/3/2008	F05830800C5001	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,885.39	S	C	11/3/2008	11/3/2008	F06830800C9701	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,599.46	S	C	11/3/2008	11/3/2008	F05830800C4301	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,563.13	S	C	11/3/2008	11/3/2008	F05830800C4401	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,492.77	S	C	11/3/2008	11/3/2008	F04830800C4501	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,381.81	S	C	11/3/2008	11/3/2008	F07830800C7A01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,309.37	S	C	11/3/2008	11/3/2008	F04830800C4E01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	817.7	S	C	11/3/2008	11/3/2008	F04830800C4B01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	784.32	S	C	11/3/2008	11/3/2008	F05830800C4001	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	750.28	S	C	11/3/2008	11/3/2008	F07830800C7801	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	682.28	S	C	11/3/2008	11/3/2008	F04830800C4C01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	582.57	S	C	11/3/2008	11/3/2008	F07830800C7001	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	581.68	S	C	11/3/2008	11/3/2008	F04830800C4D01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	537.37	S	C	11/3/2008	11/3/2008	F07830800C6F01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	511.71	S	C	11/3/2008	11/3/2008	F05830800C4101	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	490.65	S	C	11/3/2008	11/3/2008	F07830800C7101	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	405.82	S	C	11/3/2008	11/3/2008	F07830800C7201	B/O LEHMAN BROTHERS HOLDINGS INC

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Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	387.66	S	C	11/3/2008	11/3/2008	F04830800C4801	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	342.61	S	C	11/3/2008	11/3/2008	F04830800C4901	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5501	LBCC	10000904/41	USD	311.61	S	C	11/3/2008	11/3/2008	00011A564000	F078308016ED01
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	297.44	S	C	11/3/2008	11/3/2008	F04830800C4F01	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	288.29	S	C	11/3/2008	11/3/2008	F07830800C7301	B/O LEHMAN BROTHERS HOLDINGS INC
JPM 066-210-860	LCPI	10000907/21	USD	254.88	S	C	11/3/2008	11/3/2008	31Y9830748308	3081000748ZA
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	209.83	S	C	11/3/2008	11/3/2008	F07830800C7401	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	207.01	S	C	11/3/2008	11/3/2008	F04830800C5001	B/O LEHMAN BROTHERS HOLDINGS INC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	188.06	S	C	11/3/2008	11/3/2008	WT08110301459507	3084709308FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	125.17	S	C	11/3/2008	11/3/2008	F05830800C4601	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	111.45	S	C	11/3/2008	11/3/2008	F05830800C4701	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	97.51	S	C	11/3/2008	11/3/2008	F06830800C9201	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	94.12	S	C	11/3/2008	11/3/2008	F04830800C5101	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	74.27	S	C	11/3/2008	11/3/2008	F07830800C7501	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	59.2	S	C	11/3/2008	11/3/2008	F05830800C4501	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	34.65	S	C	11/3/2008	11/3/2008	F07830800C7601	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	19.87	S	C	11/3/2008	11/3/2008	F04830800C5401	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5659	LCPI	10000904/21	USD	98,086.43	S	C	11/4/2008	11/4/2008	OSA OF 08/11/04	C0083093777201
Citi 4061-5659	LCPI	10000904/21	USD	10,075.44	S	C	11/4/2008	11/4/2008	OSA OF 08/11/04	C0083094007001
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,000.00	S	C	11/4/2008	11/4/2008	C0083094273801	B/O FLAGSTONE REINSURANCE LTD
Citi 4061-5659	LCPI	10000904/21	USD	1,875.02	S	C	11/4/2008	11/4/2008	81104008055	F0783090087301
Citi 3077-4322	LBCS	09819775-USD	USD	178.3	S	C	11/4/2008	11/4/2008	NONREF	F07830900A2201
JPM 066-902630	LBDP	08933517-USD	USD	250,000,000.00	S	D	11/5/2008	11/6/2008	NONREF	9127911311WD
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	50,000,000.00	S	D	11/5/2008	11/6/2008	NONREF	9011711311WD
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	4,000,000.00	S	D	11/5/2008	11/6/2008	NONREF	8864911311WD
Citi 4061-5659	LCPI	10000904/21	USD	1,357,861.88	S	C	11/5/2008	11/5/2008	9732	F058310018DE01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	531,876.42	S	C	11/5/2008	11/5/2008	22519699	0968409310FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	353,620.81	S	C	11/5/2008	11/5/2008	SWAP	6117900310FC
Citi 4061-5659	LCPI	10000904/21	USD	55,859.60	S	C	11/5/2008	11/5/2008	OSA OF 08/11/05	C0083103830601
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	39,337.45	S	C	11/5/2008	11/5/2008	NONREF	3097578108TC
Citi 4061-5659	LCPI	10000904/21	USD	3,366.45	S	C	11/5/2008	11/5/2008	OSA OF 08/11/05	C0083103801601
Citi 4061-5659	LCPI	10000904/21	USD	264.47	S	C	11/5/2008	11/5/2008	9735	F058310018E201
Citi 2015477006	LBCS	09812101-CAD	CAD	71,237.25	S	C	11/5/2008	11/5/2008	CA081105306242	3831012564
BNP 1007871002	LBSF	09861006	BRL	143,637.12	S	C	11/5/2008	11/5/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	143,637.12	S	D	11/5/2008	11/5/2008	NONREF	REFNOTAVALIABLE
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	311,666.00	S	C	11/6/2008	11/6/2008	GFT OF 08/11/06	C0083112915901
Citi 4061-5659	LCPI	10000904/21	USD	101,419.35	S	C	11/6/2008	11/6/2008	OSA OF 08/11/06	C0083113726701
Citi 4061-5659	LCPI	10000904/21	USD	3,357.16	S	C	11/6/2008	11/6/2008	OSA OF 08/11/06	C0083113689001
Citi 2015477006	LBCS	09812101-CAD	CAD	54,261.90	S	C	11/6/2008	11/6/2008	CA081106278227	3831112310
Citi 3054-5087	LBCC	AA7-95008	USD	450,000.00	S	C	11/6/2008	11/6/2008	HTSG-PAIS OAI AL	C0083111253801
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,890,105.67	S	C	11/7/2008	11/7/2008	OBCITIBANKNYC	5591400312FC
Citi 4061-5501	LBCC	10000904/41	USD	27,908.46	S	C	11/7/2008	11/7/2008	O4239671	F068312006EA01
6550914465	LBHI	10015-00007/0099	USD	24,305.56	S	C	11/7/2008	11/7/2008	NONREF	2.00811E+15
Citi 4061-5659	LCPI	10000904/21	USD	22,055.36	S	C	11/7/2008	11/7/2008	OSA OF 08/11/07	C0083124190001
Citi 4061-5659	LCPI	10000904/21	USD	3,351.86	S	C	11/7/2008	11/7/2008	OSA OF 08/11/07	C0083124211901
6550914465	LBHI	10015-00007/0099	USD	500,010,416.67	S	C	11/10/2008	11/10/2008	NONREF	2.00811E+15
6550914465	LBHI	10015-00007/0099	USD	500,010,416.67	S	D	11/10/2008	11/14/2008	402671	337100775

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	2,562,500.00	S	C	11/10/2008	11/10/2008	NONREF	R-2561600312JS
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	336,375.00	S	C	11/10/2008	11/10/2008	1200004392	2900809315FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	124,575.00	S	C	11/10/2008	11/10/2008	NONREF	0622700315ZO
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	94,012.00	S	C	11/10/2008	11/10/2008	F078315005F801	B/O THOMAS LEE PARTNERS
Citi 4061-5501	LBCC	10000904/41	USD	7,500.00	S	C	11/10/2008	11/10/2008	RPAO-7L8QXU	F0783150042101
Citi 4061-5659	LCPI	10000904/21	USD	4,987.82	S	C	11/10/2008	11/10/2008	OSA OF 08/11/10	C0083154692401
Citi 4061-5659	LCPI	10000904/21	USD	3,342.26	S	C	11/10/2008	11/10/2008	OSA OF 08/11/10	C0083154249001
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	33,894,751.71	S	C	11/12/2008	11/12/2008	OBMELLONBANK	6623809317FF
6550914465	LBHI	10015-00007/0099	USD	1,820,712.17	S	D	11/12/2008	11/12/2008	2.00811E+15	2.00811E+15
Citi 4061-5659	LCPI	10000904/21	USD	1,289,937.62	S	C	11/12/2008	11/12/2008	81112012078	F06831700CB101
Citi 4061-5659	LCPI	10000904/21	USD	1,172,571.56	S	C	11/12/2008	11/12/2008	9775	F05831701B6A01
JPM 066-292-301	LBSF	09838234-USD	USD	70,156.87	S	C	11/12/2008	11/12/2008	OBBKOFNYC	3197009317FF
Citi 4061-5659	LCPI	10000904/21	USD	56,093.09	S	C	11/12/2008	11/12/2008	OSA OF 08/11/12	C0083176161301
Citi 4061-5659	LCPI	10000904/21	USD	10,138.05	S	C	11/12/2008	11/12/2008	OSA OF 08/11/12	C0083176635401
Citi 2015477006	LBCS	09812101-CAD	CAD	82,397.70	S	C	11/12/2008	11/12/2008	CA081112287881	3831714030
6550914465	LBHI	10015-00007/0099	USD	500,010,416.67	S	C	11/13/2008	11/14/2008	402671	337100775
6550914465	LBHI	10015-00007/0099	USD	500,010,416.67	S	D	11/13/2008	11/14/2008	402671	2.00811E+15
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	842,444.44	S	C	11/13/2008	11/13/2008	LCT83181990800	B/O MS SENIOR FUNDING INC.
Citi 3077-4322	LBCS	09819775-USD	USD	49,073.23	S	C	11/13/2008	11/13/2008	NONREF	F078318009E001
Citi 4061-5659	LCPI	10000904/21	USD	7,011.25	S	C	11/13/2008	11/13/2008	OSA OF 08/11/13	C0083183799501
Citi 4061-5659	LCPI	10000904/21	USD	6,796.92	S	C	11/13/2008	11/13/2008	OSA OF 08/11/13	C0083184464701
Citi 2015477006	LBCS	09812101-CAD	CAD	67,706.10	S	C	11/13/2008	11/13/2008	CA081113314326	3831812691
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	141,725.52	S	C	11/14/2008	11/14/2008	NONREF	0642300319ZO
Citi 4061-5659	LCPI	10000904/21	USD	115,097.67	S	C	11/14/2008	11/14/2008	OSA OF 08/11/14	C0083194334501
Citi 3077-4322	LBCS	09819775-USD	USD	3,686.22	S	C	11/14/2008	11/14/2008	NONREF	F05831900B0C01
Citi 4061-5659	LCPI	10000904/21	USD	3,451.72	S	C	11/14/2008	11/14/2008	OSA OF 08/11/14	C0083194309801
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,863,160.60	S	C	11/17/2008	11/17/2008	NONREF	C0083225152301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	148,355.84	S	C	11/17/2008	11/17/2008	00011HN35000	4637809322FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	52,292.75	S	C	11/17/2008	11/17/2008	00011HN3F000	4642709322FF
Citi 4061-5659	LCPI	10000904/21	USD	17,631.80	S	C	11/17/2008	11/17/2008	OSA OF 08/11/17	C0083224717101
Citi 4061-5659	LCPI	10000904/21	USD	3,451.03	S	C	11/17/2008	11/17/2008	OSA OF 08/11/17	C0083224412401
Citi 3077-4322	LBCS	09819775-USD	USD	1,371.26	S	C	11/17/2008	11/17/2008	NONREF	F00832202E6C01
BofA 601413713014	LBDF	09837748	CHF	165.54	S	D	11/17/2008	11/18/2008	BILLING CHARGES	
BofA 601413118016	LBFP	997-99044	CHF	165.54	S	D	11/17/2008	11/18/2008	BILLING CHARGES	6.01471E+13
BofA 601917062016	LBFP	99799046	EUR	112	S	D	11/17/2008	11/17/2008	BILLING CHARGES	6.01971E+13
BNP 1007871002	LBSF	09861006	BRL	7.27	S	C	11/17/2008	11/17/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	1,052,590.02	S	C	11/17/2008	11/17/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	526,295.01	S	C	11/17/2008	11/17/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	85,575.57	S	C	11/17/2008	11/17/2008	NONREF	REFNOTAVALIABLE

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
BNP 1007871002	LBSF	09861006	BRL	526,295.01	S	C	11/17/2008	11/17/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	526,295.01	S	C	11/17/2008	11/17/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	842,072.02	S	C	11/17/2008	11/17/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	43,419.34	S	C	11/17/2008	11/17/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	344,670.60	S	C	11/17/2008	11/17/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	143,637.12	S	D	11/17/2008	11/17/2008	NONREF	REFNOTAVALIABLE
BNP 1007871002	LBSF	09861006	BRL	0.72	S	D	11/17/2008	11/17/2008	W/OFF	
Citi 4061-5501	LBCC	10000904/41	USD	977,437.84	S	C	11/18/2008	11/18/2008	8.9227E+13	F00832303B8301
Citi 4061-5659	LCPI	10000904/21	USD	26,860.08	S	C	11/18/2008	11/18/2008	81118024357	F0083230596C01
Citi 4061-5659	LCPI	10000904/21	USD	20,598.21	S	C	11/18/2008	11/18/2008	OSA OF 08/11/18	C0083233928601
Citi 4061-5659	LCPI	10000904/21	USD	10,290.00	S	C	11/18/2008	11/18/2008	OSA OF 08/11/18	C0083233985801
Citi 4061-5501	LBCC	10000904/41	USD	700.3	S	C	11/18/2008	11/18/2008	NONREF	F008323025BD01
Citi 4061-5501	LBCC	10000904/41	USD	569.47	S	C	11/18/2008	11/18/2008	NONREF	F008323025BC01
Citi 4061-5501	LBCC	10000904/41	USD	381.76	S	C	11/18/2008	11/18/2008	NONREF	F0083230269801
Citi 4061-5501	LBCC	10000904/41	USD	290.78	S	C	11/18/2008	11/18/2008	NONREF	F008323025BE01
Citi 4061-5501	LBCC	10000904/41	USD	8.1	S	C	11/18/2008	11/18/2008	NONREF	F008323025BA01
Citi 4061-5501	LBCC	10000904/41	USD	2.6	S	C	11/18/2008	11/18/2008	NONREF	F008323025BB01
Citi 4061-5659	LCPI	10000904/21	USD	3,129,091.72	S	C	11/19/2008	11/19/2008	TRA OF 08/11/19	F00832405AD101
Citi 4061-5659	LCPI	10000904/21	USD	95,766.79	S	C	11/19/2008	11/19/2008	9804	F00832402E8B01
Citi 4061-5659	LCPI	10000904/21	USD	67,947.32	S	C	11/19/2008	11/19/2008	OSA OF 08/11/19	C0083243936101
Citi 4061-5659	LCPI	10000904/21	USD	3,457.49	S	C	11/19/2008	11/19/2008	OSA OF 08/11/19	C0083244100401
Citi 2015477006	LBCC	09812101-CAD	CAD	81,288.90	S	C	11/19/2008	11/19/2008	CA081119242540	3832412340
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	394,674.42	S	C	11/20/2008	11/20/2008	NONREF	LCK83250895300
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	270,580.17	S	C	11/20/2008	11/20/2008	00011KPL3000	3239309325FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	117,133.34	S	C	11/20/2008	11/20/2008	OBDBTCOAMERIC	3190509325FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	33,030.68	S	C	11/20/2008	11/20/2008	OBHANCOCKGULF	2522809325FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	21,181.61	S	C	11/20/2008	11/20/2008	OBDBTCOAMERIC	3190609325FF
Citi 4061-5659	LCPI	10000904/21	USD	19,563.83	S	C	11/20/2008	11/20/2008	OSA OF 08/11/20	C0083253953201
Citi 4061-5659	LCPI	10000904/21	USD	3,465.20	S	C	11/20/2008	11/20/2008	OSA OF 08/11/20	C0083253993901
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,319.80	S	C	11/20/2008	11/20/2008	NONREF	LCK83250646900
Citi 4061-5501	LBCC	10000904/41	USD	9.51	S	C	11/20/2008	11/20/2008	O4274580	F0083250133B01
JPM 066-626412	LOTG	GCCM-BN10015-35/OA80	USD	128,000,000.00	S	D	11/21/2008	11/24/2008	NONREF	4805613329WD
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	3,500,000.00	S	D	11/21/2008	11/24/2008	NONREF	4429713329WD
JPM 066-647517	LBCC	GCCM-BN-09812097-USD	USD	8,574.78	S	C	11/21/2008	11/21/2008	NONREF	2603400326JO
Citi 4061-5659	LCPI	10000904/21	USD	5,721.08	S	C	11/21/2008	11/21/2008	OSA OF 08/11/21	C0083264026201
Citi 4061-5659	LCPI	10000904/21	USD	3,458.48	S	C	11/21/2008	11/21/2008	OSA OF 08/11/21	C0083264468901
Citi 2015477006	LBCC	09812101-CAD	CAD	68,537.70	S	C	11/21/2008	11/21/2008	CA081121266593	3832612666
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	3,000,000.00	S	D	11/24/2008	11/25/2008	NONREF	3242714330WD
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	1,000,000.00	S	D	11/24/2008	11/25/2008	NONREF	3080414330WD
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	831,871.68	S	C	11/24/2008	11/24/2008	4.2E+13	KO020832977951
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	533,905.95	S	C	11/24/2008	11/24/2008	4.2E+13	KO020832977952
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	523,475.54	S	C	11/24/2008	11/24/2008	4.2E+13	KO020832977961
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	227,139.25	S	C	11/24/2008	11/24/2008	REF153589L	2651009329FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	164,596.69	S	C	11/24/2008	11/24/2008	4.2E+13	KO020832977953
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	164,063.58	S	C	11/24/2008	11/24/2008	4.2E+13	KO020832977954
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	162,482.54	S	C	11/24/2008	11/24/2008	4.2E+13	KO020832977954
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	152,266.57	S	C	11/24/2008	11/24/2008	4.2E+13	KO020832977960
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	144,361.36	S	C	11/24/2008	11/24/2008	4.2E+13	KO020832977958

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Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	130,131.97	S	C	11/24/2008	11/24/2008	4.2E+13	KO020832977955
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	111,977.86	S	C	11/24/2008	11/24/2008	OBGRUNDYCOMO	2331109329FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	97,401.63	S	C	11/24/2008	11/24/2008	REF153601L	2651109329FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	92,763.92	S	C	11/24/2008	11/24/2008	REF471755L	2650909329FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	55,336.49	S	C	11/24/2008	11/24/2008	4.2E+13	KO020832977950
Citi 4061-5659	LCPI	10000904/21	USD	52,285.42	S	C	11/24/2008	11/24/2008	OSA OF 08/11/24	C0083294080901
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	42,284.78	S	C	11/24/2008	11/24/2008	REF153595L	2650709329FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	31,134.38	S	C	11/24/2008	11/24/2008	4.2E+13	KO020832977957
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	29,604.85	S	C	11/24/2008	11/24/2008	REF1133731L	2653209329FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	29,584.75	S	C	11/24/2008	11/24/2008	REF1133727L	2650609329FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	29,584.75	S	C	11/24/2008	11/24/2008	REF1133729L	2650809329FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	25,539.92	S	C	11/24/2008	11/24/2008	4.2E+13	KO020832977959
Citi 4061-5659	LCPI	10000904/21	USD	3,563.34	S	C	11/24/2008	11/24/2008	OSA OF 08/11/24	C0083294110301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,051,212.93	S	C	11/25/2008	11/25/2008	O4290391	2105309330FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,034,399.24	S	C	11/25/2008	11/25/2008	O4283610	2061309330FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	102,592.14	S	C	11/25/2008	11/25/2008	4.10001E+13	KP020833077962
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	40,343.85	S	C	11/25/2008	11/25/2008	CW-H-27876	F00833002A3301
Citi 4061-5659	LCPI	10000904/21	USD	40,074.41	S	C	11/25/2008	11/25/2008	OSA OF 08/11/25	C0083304091501
Citi 4061-5659	LCPI	10000904/21	USD	27,221.33	S	C	11/25/2008	11/25/2008	81125023035	F00833004ADB01
Citi 4061-5501	LBCC	10000904/41	USD	14,172.02	S	C	11/25/2008	11/25/2008	O4280430	F00833001F9C01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	12,840.52	S	C	11/25/2008	11/25/2008	SWF OF 08/11/25	C0083304859501
Citi 4061-5659	LCPI	10000904/21	USD	9,547.94	S	C	11/25/2008	11/25/2008	81125007761	F00833001D7B01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,439.31	S	C	11/25/2008	11/25/2008	CW-H-27888	F00833002A3401
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,853.65	S	C	11/25/2008	11/25/2008	OBKEYGRLAKES	4137909330FF
Citi 4061-5659	LCPI	10000904/21	USD	3,640.42	S	C	11/25/2008	11/25/2008	OSA OF 08/11/25	C0083304134001
Citi 4061-5659	LCPI	10000904/21	USD	2,799.90	S	C	11/25/2008	11/25/2008	81125007759	F00833001D6901
Citi 4061-5659	LCPI	10000904/21	USD	2,210.32	S	C	11/25/2008	11/25/2008	81125007757	F00833001D7A01
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	11/25/2008	11/25/2008	81125013358	F00833002B6701
Citi 4061-5501	LBCC	10000904/41	USD	416.66	S	C	11/25/2008	11/25/2008	81125013344	F00833002B7401
6550914465	LBHI	10015-00007/0099	USD	89	S	C	11/25/2008	1/6/2009	SCFT OCT 08	SCFT OCT 08
6550914465	LBHI	10015-00007/0099	USD	89	S	D	11/25/2008	11/25/2008	SCFT OCT 2008	SCFT OCT 2008
Citi 4061-5659	LCPI	10000904/21	USD	31.31	S	C	11/25/2008	11/25/2008	NONREF	G0183302993701
Citi 4061-5659	LCPI	10000904/21	USD	2,321,125.00	S	C	11/26/2008	11/26/2008	1620825	F00833103D1A01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	337,666.38	S	C	11/26/2008	11/26/2008	D00005127611	R-0244400331HH
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	70,013.63	S	C	11/26/2008	11/26/2008	SWF OF 08/11/25	F00833101BD701
Citi 4061-5659	LCPI	10000904/21	USD	53,568.31	S	C	11/26/2008	11/26/2008	9858	F0083310641D01
Citi 4061-5659	LCPI	10000904/21	USD	10,964.28	S	C	11/26/2008	11/26/2008	OSA OF 08/11/26	C0083314605401
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	7,372.00	S	C	11/26/2008	11/26/2008	C0083314884601	B/O BCP IV DISTRIBUTION
Citi 4061-5659	LCPI	10000904/21	USD	3,798.27	S	C	11/26/2008	11/26/2008	OSA OF 08/11/26	C0083314577701
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	176.8	S	C	11/26/2008	11/26/2008	SWF OF 08/11/25	F00833101BDD01
Citi 2015477006	LBCS	09812101-CAD	CAD	95,426.10	S	C	11/26/2008	11/26/2008	CA081126302509	3833112587
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	956,426.83	S	C	11/28/2008	11/28/2008	4.2E+13	KR020833377969
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	613,847.05	S	C	11/28/2008	11/28/2008	4.2E+13	KR020833377970
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	601,854.89	S	C	11/28/2008	11/28/2008	4.2E+13	KR020833377978
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	189,241.56	S	C	11/28/2008	11/28/2008	4.2E+13	KR020833377971
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	188,628.63	S	C	11/28/2008	11/28/2008	4.2E+13	KR020833377973
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	186,810.86	S	C	11/28/2008	11/28/2008	4.2E+13	KR020833377979
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	175,065.26	S	C	11/28/2008	11/28/2008	4.2E+13	KR020833377977
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	165,976.41	S	C	11/28/2008	11/28/2008	4.2E+13	KR020833377975
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	149,616.48	S	C	11/28/2008	11/28/2008	4.2E+13	KR020833377972
Citi 4061-5659	LCPI	10000904/21	USD	111,724.54	S	C	11/28/2008	11/28/2008	OSA OF 08/11/28	C0083337967701

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Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	63,621.96	S	C	11/28/2008	11/28/2008	4.2E+13	KR020833377968	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	35,796.09	S	C	11/28/2008	11/28/2008	4.2E+13	KR020833377974	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	29,363.98	S	C	11/28/2008	11/28/2008	4.2E+13	KR020833377976	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	5,749.16	S	C	11/28/2008	11/28/2008	WT08112801481018	3494409333FF	
Citi 4061-5659	LCPI	10000904/21	USD	3,650.16	S	C	11/28/2008	11/28/2008	OSA OF 08/11/28	C0083338208801	
	East										
JPM 066-645816	Dover	10000907/0318	USD	0.04	S	C	11/28/2008	11/28/2008	NONREF		
	East										
JPM 066-645808	Dover	10008907/0318	USD	0.01	S	C	11/28/2008	11/28/2008	NONREF		
Citi 2015477006	LBCS	09812101-CAD	CAD	69,923.71	S	C	11/28/2008	11/28/2008	CA081128364275	3833313735	
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	966,997.86	S	C	12/1/2008	12/1/2008	81201015096	2253909336FF	
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	763,200.75	S	C	12/1/2008	12/1/2008	81201015094	2253809336FF	
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	757,755.95	S	C	12/1/2008	12/1/2008	C0083363239101	B/O 00005015137	
JPM 066-902622	LBDP	GCCM-BN-08933502-USD	USD	660,717.21	S	C	12/1/2008	12/1/2008	81201015097	2257109336FF	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	477,170.83	S	C	12/1/2008	12/1/2008	8.1201E+12	4489409336FF	
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	223,451.10	S	C	12/1/2008	12/1/2008	C0083363698501	B/O 00005015137	
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	175,480.21	S	C	12/1/2008	12/1/2008	1.24E+14	LA020833677981	
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	94,148.90	S	C	12/1/2008	12/1/2008	C0083363238601	B/O 00005015137	
Citi 4061-5659	LCPI	10000904/21	USD	35,753.68	S	C	12/1/2008	12/1/2008	OSA OF 08/12/01	C0083364544201	
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	9,103.68	S	C	12/1/2008	12/1/2008	F0083360883501	B/O LEHMAN BROTHERS HOLDINGS INC	
Citi 4061-5659	LCPI	10000904/21	USD	7,183.36	S	C	12/1/2008	12/1/2008	OSA OF 08/12/01	C0083365208401	
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	3,553.02	S	C	12/1/2008	12/1/2008	63	6488409336FF	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,692.42	S	C	12/1/2008	12/1/2008	WT08120101481962	3802409336FF	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	234.44	S	C	12/1/2008	12/1/2008	WT08120101482018	3812609336FF	
JPM 066-210-860	LCPI	10000907/21	USD	33.35	S	C	12/1/2008	12/1/2008	31Y9830730336	3361000730ZA	
	6550914465	LBHI	10015-00007/0099	USD	0.06	S	D	12/1/2008	12/1/2008	NONREF	INTEREST
Citi 2015477006	LBCS	09812101-CAD	CAD	7,393.16	S	C	12/1/2008	12/1/2008	NOREF		
Citi 11037420	LBDP	09837749-GBP	GBP	2.18	S	C	12/1/2008	11/28/2008	NONREF	11037420	
BofA 601917062016	LBFP	99799046	EUR	3,294.10	S	C	12/1/2008	11/30/2008	CR INT	6019	
Citi 8013713	LBFP	997-99045	GBP	17.33	S	D	12/1/2008	11/28/2008	NONREF	8013713	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	334,031.83	S	C	12/2/2008	12/2/2008	OBWACHOVIABK	2232609337FF	
Citi 4061-5659	LCPI	10000904/21	USD	27,550.61	S	C	12/2/2008	12/2/2008	81202022272	F0083370501601	
Citi 4061-5659	LCPI	10000904/21	USD	10,711.53	S	C	12/2/2008	12/2/2008	OSA OF 08/12/02	C0083374076301	
Citi 4061-5659	LCPI	10000904/21	USD	5,628.57	S	C	12/2/2008	12/2/2008	OSA OF 08/12/02	C0083374145001	

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Citi 3077-4322	LBCS	09819775-USD	USD	101.15	S	C	12/2/2008	12/2/2008	NONREF	F008337025A601
Citi 4061-5501	LBCC	10000904/41	USD	77.62	S	C	12/2/2008	12/2/2008	00011VB4N000	F008337019F901
Citi 4061-5659	LCPI	10000904/21	USD	647,687.61	S	C	12/3/2008	12/3/2008		9917 F0083380528B01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	91,251.42	S	C	12/3/2008	12/3/2008	REF471755L	1605509338FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	49,060.66	S	C	12/3/2008	12/3/2008		167849 4211009338FF
Citi 4061-5659	LCPI	10000904/21	USD	6,319.95	S	C	12/3/2008	12/3/2008	OSA OF 08/12/03	C0083383971801
Citi 4061-5501	LBCC	10000904/41	USD	4,751.31	S	C	12/3/2008	12/3/2008	9.62283E+13	F00833804C6601
Citi 4061-5659	LCPI	10000904/21	USD	3,566.84	S	C	12/3/2008	12/3/2008	OSA OF 08/12/03	C0083384863101
Citi 4061-5659	LCPI	10000904/21	USD	885.19	S	C	12/3/2008	12/3/2008		9915 F0083380527E01
Citi 2015477006	LBCS	09812101-CAD	CAD	88,045.65	S	C	12/3/2008	12/3/2008	CA081203253270	3833812253
Citi 4061-5659	LCPI	10000904/21	USD	984,541.59	S	C	12/4/2008	12/4/2008	OSA OF 08/12/04	C0083394076201
Citi 4061-5659	LCPI	10000904/21	USD	27,415.15	S	C	12/4/2008	12/4/2008	EPO OF 08/12/04	C0083393154701
Citi 4061-5659	LCPI	10000904/21	USD	3,518.07	S	C	12/4/2008	12/4/2008	OSA OF 08/12/04	C0083393935601
Citi 4061-5659	LCPI	10000904/21	USD	2,403.32	S	C	12/4/2008	12/4/2008	81204013809	F0083390311F01
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	3,502,050.00	S	C	12/5/2008	12/5/2008	NONREF	R-0293600340JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,167,026.96	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077993
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	813,558.87	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077982
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	749,012.92	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077992
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	734,380.14	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077983
Citi 4061-5659	LCPI	10000904/21	USD	697,937.50	S	C	12/5/2008	12/5/2008	81205021266	F00834004E5101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	230,911.55	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077991
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	230,163.65	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077988
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	227,945.62	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077990
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	213,613.71	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077984
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	202,523.54	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077986
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	182,561.24	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077989
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	123,840.36	S	C	12/5/2008	12/5/2008	200812771990ISCW	3803409340FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	77,631.18	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077994
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	43,678.20	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077987
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	35,829.78	S	C	12/5/2008	12/5/2008		4.2E+13 LE020834077985
Citi 4061-5501	LBCC	10000904/41	USD	6,517.73	S	C	12/5/2008	12/5/2008	O4319327	F00834003DB301
Citi 4061-5659	LCPI	10000904/21	USD	3,411.43	S	C	12/5/2008	12/5/2008	OSA OF 08/12/05	C0083403861101
Citi 4061-5659	LCPI	10000904/21	USD	3,399.38	S	C	12/5/2008	12/5/2008	OSA OF 08/12/05	C0083404236601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	319.44	S	C	12/5/2008	12/5/2008	NONREF	S068340140FF01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	948,675.00	S	C	12/8/2008	12/8/2008	OBCENTTRJEFF	4241809343FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	251,255.00	S	C	12/8/2008	12/8/2008	NONREF	0563500343ZO
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	187,709.20	S	C	12/8/2008	12/8/2008	NONREF	0443400343ZO
Citi 4061-5659	LCPI	10000904/21	USD	4,428.64	S	C	12/8/2008	12/8/2008	OSA OF 08/12/08	C0083433501801
Citi 4061-5659	LCPI	10000904/21	USD	3,164.80	S	C	12/8/2008	12/8/2008	OSA OF 08/12/08	C0083433062901
Citi 4061-5501	LBCC	10000904/41	USD	632.92	S	C	12/8/2008	12/8/2008	NONREF	C0083433474701
Citi 4061-5659	LCPI	10000904/21	USD	30,236.12	S	C	12/9/2008	12/9/2008	81209017102	F00834403BD601
Citi 4061-5659	LCPI	10000904/21	USD	682,532.11	S	C	12/10/2008	12/10/2008		9971 F008345063F601

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Citi 4061-5659	LCPI	10000904/21	USD	86,944.95	S	C	12/10/2008	12/10/2008	81210024593	F0083450558F01
Citi 4061-5659	LCPI	10000904/21	USD	31,619.34	S	C	12/10/2008	12/10/2008	OSA OF 08/12/10	C0083453698501
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	18,333.33	S	C	12/10/2008	12/10/2008	SWF OF 08/12/10	C0083454114801
Citi 4061-5659	LCPI	10000904/21	USD	12,357.95	S	C	12/10/2008	12/10/2008	OSA OF 08/12/10	C0083453705001
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,000.00	S	C	12/10/2008	12/10/2008	C0083453529101	B/O FLAGSTONE REINSURANCE LTD
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	478.2	S	C	12/10/2008	12/10/2008	SWF OF 08/12/10	C0083454115601
Citi 3077-4322	LBCS	09819775-USD	USD	0.3	S	C	12/10/2008	12/10/2008	NONREF	F008345027DC01
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	50,581,675.15	S	D	12/11/2008	12/12/2008	NONREF	9525612347WD
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	69,972.18	S	C	12/11/2008	12/11/2008	OBAMERICANCHA	3457809346FF
Citi 4061-5659	LCPI	10000904/21	USD	27,110.31	S	C	12/11/2008	12/11/2008	OSA OF 08/12/11	C0083463839101
Citi 4061-5659	LCPI	10000904/21	USD	3,098.54	S	C	12/11/2008	12/11/2008	OSA OF 08/12/11	C0083463679901
Citi 4061-5659	LCPI	10000904/21	USD	2,518.84	S	C	12/11/2008	12/11/2008	81211006841	F0083460178301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	24,302,533.68	S	C	12/15/2008	12/15/2008	TERMINATIONSWAP	3722409350FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	5,396,854.87	S	C	12/15/2008	12/15/2008	NONREF	C0083505350201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	174,967.55	S	C	12/15/2008	12/15/2008	REF1133731L	3109509350FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	174,848.77	S	C	12/15/2008	12/15/2008	REF1133727L	3108809350FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	174,848.77	S	C	12/15/2008	12/15/2008	REF1133729L	3109409350FF
Citi 3077-4322	LBCS	09819775-USD	USD	882.96	S	C	12/15/2008	12/15/2008	NONREF	F008350031BE01
BofA 601413713014	LBDP	09837748	CHF	172.65	S	D	12/15/2008	12/15/2008	BILLING CHARGES	
BofA 601413118016	LBFP	997-99044	CHF	172.65	S	D	12/15/2008	12/15/2008	BILLING CHARGES	6.01474E+13
BofA 601917062016	LBFP	99799046	EUR	112	S	D	12/15/2008	12/15/2008	BILLING CHARGES	6.01974E+13
Citi 4061-5659	LCPI	10000904/21	USD	38,089.83	S	C	12/16/2008	12/16/2008	OSA OF 08/12/16	C0083514284301
Citi 4061-5659	LCPI	10000904/21	USD	29,214.68	S	C	12/16/2008	12/16/2008	81216013465	F008351030D101
Citi 4061-5659	LCPI	10000904/21	USD	15,514.91	S	C	12/16/2008	12/16/2008	OSA OF 08/12/16	C0083513618001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	29,673,170.06	S	C	12/17/2008	12/17/2008	NONREF	C0083524443801
Citi 4061-5659	LCPI	10000904/21	USD	25,501.30	S	C	12/17/2008	12/17/2008	OSA OF 08/12/17	C0083524199901
Citi 4061-5659	LCPI	10000904/21	USD	3,139.86	S	C	12/17/2008	12/17/2008	OSA OF 08/12/17	C0083524182501
Citi 3054-5087	LBCC	AA7-95008	USD	38,831.43	S	C	12/17/2008	12/17/2008	UR-270-31869	LCT83521206200
Citi 4061-5659	LCPI	10000904/21	USD	75,856.27	S	C	12/18/2008	12/18/2008	OSA OF 08/12/18	C0083534674701
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	70,543.05	S	C	12/18/2008	12/18/2008	NONREF	S06835313A0E01
Citi 4061-5659	LCPI	10000904/21	USD	3,126.98	S	C	12/18/2008	12/18/2008	OSA OF 08/12/18	C0083534701301
Citi 4061-5659	LCPI	10000904/21	USD	1,985.69	S	C	12/18/2008	12/18/2008	81218008862	F0083530263001
Citi 4061-5501	LBCC	10000904/41	USD	590.74	S	C	12/18/2008	12/18/2008	NONREF	F00835304E3301
Citi 4061-5501	LBCC	10000904/41	USD	557.52	S	C	12/18/2008	12/18/2008	NONREF	F00835304E3201
Citi 4061-5501	LBCC	10000904/41	USD	359.26	S	C	12/18/2008	12/18/2008	NONREF	F008353049D101
Citi 4061-5501	LBCC	10000904/41	USD	351.64	S	C	12/18/2008	12/18/2008	NONREF	F00835304E3401
Citi 4061-5501	LBCC	10000904/41	USD	12.51	S	C	12/18/2008	12/18/2008	NONREF	F00835304E2401
Citi 4061-5501	LBCC	10000904/41	USD	5.7	S	C	12/18/2008	12/18/2008	NONREF	F00835304E2201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	288,845.44	S	C	12/19/2008	12/19/2008	REF153589L	3428509354FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	124,209.41	S	C	12/19/2008	12/19/2008	REF153601L	3428709354FF
Citi 4061-5659	LCPI	10000904/21	USD	58,388.25	S	C	12/19/2008	12/19/2008	OSA OF 08/12/19	C0083544570401
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	54,440.86	S	C	12/19/2008	12/19/2008	REF153595L	3428609354FF
Citi 4061-5659	LCPI	10000904/21	USD	3,077.97	S	C	12/19/2008	12/19/2008	OSA OF 08/12/19	C0083544685101
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	73.36	S	C	12/19/2008	12/19/2008	NONREF	3224900354JO
Citi 2015477006	LBCS	09812101-CAD	CAD	174.8	S	D	12/19/2008	12/19/2008	NOREF	550027967

Part Acc	Entry	GSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
JPM 066-292-301	LBSF	09838234-USD	USD	184,538.99	S	C	12/22/2008	12/22/2008	81222022169	4500109357FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	157,161.86	S	C	12/22/2008	12/22/2008	NONREF	LCK83570840600
Citi 4061-5659	LCPI	10000904/21	USD	46,256.07	S	C	12/22/2008	12/22/2008	OSA OF 08/12/22	C0083576393001
Citi 4061-5659	LCPI	10000904/21	USD	3,061.71	S	C	12/22/2008	12/22/2008	OSA OF 08/12/22	C0083575966901
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	349.44	S	C	12/22/2008	12/22/2008	NONREF	LCK83570984500
Citi 4061-5501	LBCC	10000904/41	USD	1.47	S	C	12/22/2008	12/22/2008	O4361418	F008357014C401
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,540,411.40	S	C	12/23/2008	12/23/2008	OBDBTCOAMERIC	5998709358FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,618,004.45	S	C	12/23/2008	12/23/2008	HP08122315475900	F0083580627601
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,000,000.00	S	C	12/23/2008	12/23/2008	LCK83580685500	B/O BAIN CAPITAL FUND X, L.P.
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	178,165.65	S	C	12/23/2008	12/23/2008	NONREF	LCT83581907600
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	175,266.67	S	C	12/23/2008	12/23/2008	OBDBTCOAMERIC	1901609358FF
Citi 4061-5659	LCPI	10000904/21	USD	42,616.57	S	C	12/23/2008	12/23/2008	OSA OF 08/12/23	C0083584565901
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	31,694.06	S	C	12/23/2008	12/23/2008	OBDBTCOAMERIC	4309109358FF
Citi 4061-5659	LCPI	10000904/21	USD	19,662.61	S	C	12/23/2008	12/23/2008	81223011904	F00835802A0F01
Citi 4061-5659	LCPI	10000904/21	USD	9,169.11	S	C	12/23/2008	12/23/2008	OSA OF 08/12/23	C0083584309001
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,451.47	S	C	12/23/2008	12/23/2008	81223023953	R-4383409358FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,830,960.95	S	C	12/24/2008	12/24/2008	O4366762	1543809359FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	537,700.67	S	C	12/24/2008	12/24/2008		4.2E+13 LR020835978009
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	345,103.21	S	C	12/24/2008	12/24/2008		4.2E+13 LR020835978010
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	338,361.26	S	C	12/24/2008	12/24/2008		4.2E+13 LR020835978017
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	106,391.11	S	C	12/24/2008	12/24/2008		4.2E+13 LR020835978006
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	106,046.52	S	C	12/24/2008	12/24/2008		4.2E+13 LR020835978012
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	105,024.58	S	C	12/24/2008	12/24/2008		4.2E+13 LR020835978011
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	102,601.73	S	C	12/24/2008	12/24/2008	4.10001E+13	LR020835978005
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	98,421.23	S	C	12/24/2008	12/24/2008		4.2E+13 LR020835978016
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	93,311.51	S	C	12/24/2008	12/24/2008		4.2E+13 LR020835978014
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	84,113.99	S	C	12/24/2008	12/24/2008		4.2E+13 LR020835978007
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	40,412.85	S	C	12/24/2008	12/24/2008	OBAMERICANCHA	3302009359FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	35,768.10	S	C	12/24/2008	12/24/2008		4.2E+13 LR020835978008
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	33,510.57	S	C	12/24/2008	12/24/2008	NONREF	3594935648TC
Citi 4061-5501	LBCC	10000904/41	USD	25,000.00	S	C	12/24/2008	12/24/2008	21000089	F0083590329B01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	20,124.47	S	C	12/24/2008	12/24/2008		4.2E+13 LR020835978013
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	16,508.35	S	C	12/24/2008	12/24/2008		4.2E+13 LR020835978015
Citi 4061-5659	LCPI	10000904/21	USD	8,279.93	S	C	12/24/2008	12/24/2008	OSA OF 08/12/24	C0083594152301
Citi 4061-5659	LCPI	10000904/21	USD	3,052.14	S	C	12/24/2008	12/24/2008	OSA OF 08/12/24	C0083594112801
Citi 4061-5659	LCPI	10000904/21	USD	31.11	S	C	12/24/2008	12/24/2008	NONREF	G0183592148201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	863,326.76	S	C	12/26/2008	12/26/2008	O4369166	1523409361FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	21,953.99	S	C	12/26/2008	12/26/2008	CW-H-28107	F0083610300901
Citi 4061-5501	LBCC	10000904/41	USD	14,006.99	S	C	12/26/2008	12/26/2008	O4362856	F00836101C7701
Citi 4061-5659	LCPI	10000904/21	USD	12,611.45	S	C	12/26/2008	12/26/2008	OSA OF 08/12/26	C0083612444501
Citi 4061-5659	LCPI	10000904/21	USD	9,563.46	S	C	12/26/2008	12/26/2008	81226009535	F00836101EC401
Citi 4061-5659	LCPI	10000904/21	USD	3,048.25	S	C	12/26/2008	12/26/2008	OSA OF 08/12/26	C0083612344101
Citi 4061-5659	LCPI	10000904/21	USD	2,800.56	S	C	12/26/2008	12/26/2008	81226009534	F00836101EC301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,525.37	S	C	12/26/2008	12/26/2008	CW-H-28119	F0083610365701
Citi 4061-5659	LCPI	10000904/21	USD	2,210.80	S	C	12/26/2008	12/26/2008	81226009533	F00836101EC201
Citi 4061-5659	LCPI	10000904/21	USD	1,497.28	S	C	12/26/2008	12/26/2008	81226011511	F008361022E701
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	12/26/2008	12/26/2008	81226006023	F008361015CB01
Citi 4061-5501	LBCC	10000904/41	USD	416.66	S	C	12/26/2008	12/26/2008	81226006015	F008361015C801
		6550914465 LBHI	10015-00007/0099	USD	90.2	S	C	12/26/2008	1/6/2009 SCFT NOV 08	SCFT NOV 08
		6550914465 LBHI	10015-00007/0099	USD	90.2	S	D	12/26/2008	12/26/2008 SCFT NOV 08	SCFT NOV 08
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	561,145.30	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478021

Part Acc	Entry	GSP Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	360,150.27	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478022
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	353,114.35	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478031
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	112,229.06	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478033
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	111,029.94	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478023
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	110,670.32	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478026
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	109,603.82	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478024
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	102,712.56	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478030
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	97,380.04	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478028
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	87,781.50	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478025
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	72,030.06	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478034
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	70,622.87	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478043
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	37,327.65	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478020
Citi 4061-5659	LCPI	10000904/21	USD	33,099.35	S	C	12/29/2008	12/29/2008	OSA OF 08/12/29	C0083644592601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	22,205.99	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478035
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	22,134.06	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478038
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	21,920.76	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478036
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	21,001.93	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478027
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	20,542.51	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478042
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	19,476.01	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478040
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	17,556.30	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478037
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	17,228.15	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478029
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	7,465.53	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478032
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,200.39	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478039
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,445.63	S	C	12/29/2008	12/29/2008		4.2E+13 LT020836478041
Citi 4061-5659	LCPI	10000904/21	USD	3,047.49	S	C	12/29/2008	12/29/2008	OSA OF 08/12/29	C0083644313201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	5,395.00	S	C	12/30/2008	12/30/2008		
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	73.36	S	C	12/30/2008	12/30/2008	NONREF	3665000365JO
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	5,080,263.60	S	C	12/31/2008	12/31/2008		4.2E+13 LV020836678055
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,657,020.70	S	C	12/31/2008	12/31/2008		4.2E+13 LV020836678047
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,094,791.06	S	C	12/31/2008	12/31/2008		4.2E+13 LV020836678048
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	337,510.73	S	C	12/31/2008	12/31/2008		4.2E+13 LV020836678044
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	336,417.57	S	C	12/31/2008	12/31/2008		4.2E+13 LV020836678050
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	333,175.59	S	C	12/31/2008	12/31/2008		4.2E+13 LV020836678049
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	312,227.43	S	C	12/31/2008	12/31/2008		4.2E+13 LV020836678054
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	296,017.54	S	C	12/31/2008	12/31/2008		4.2E+13 LV020836678052
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	284,059.00	S	C	12/31/2008	12/31/2008		
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	266,839.74	S	C	12/31/2008	12/31/2008		4.2E+13 LV020836678045
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	223,952.00	S	C	12/31/2008	12/31/2008		
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	204,444.44	S	C	12/31/2008	12/31/2008	21000021	R-2094109366FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	113,469.23	S	C	12/31/2008	12/31/2008		4.2E+13 LV020836678046
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	63,842.03	S	C	12/31/2008	12/31/2008		4.2E+13 LV020836678051
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	52,370.42	S	C	12/31/2008	12/31/2008		4.2E+13 LV020836678053
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	42,227.39	S	C	12/31/2008	12/31/2008	CAP OF 08/12/31	C0083663889101
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	9,700.00	S	C	12/31/2008	12/31/2008	F0083660805201	B/O CORDILLERA ENERGY PARTNERS II
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,977.00	S	C	12/31/2008	12/31/2008		

Part Acc	Entry	GSP Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	1,000.00	S	C	12/31/2008	12/31/2008	C0083663759201	B/O FLAGSTONE REINSURANCE LTD
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	631,596.35	S	C	1/2/2009	1/2/2009	C0090021942901	B/O 0003910
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	631,596.35	S	C	1/2/2009	1/2/2009	CAP OF 09/01/02	C0090021942901
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	259,816.50	S	C	1/2/2009	1/2/2009	C0090022384401	B/O 0000840
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	259,816.50	S	C	1/2/2009	1/2/2009	CAP OF 09/01/02	C0090022384401
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	88,249.70	S	C	1/2/2009	1/2/2009	C0090021943801	B/O 0003952
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	88,249.70	S	C	1/2/2009	1/2/2009	CAP OF 09/01/02	C0090021943801
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	10,222.22	S	C	1/2/2009	1/2/2009		22494 F0090020725D01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	10,222.22	S	C	1/2/2009	1/2/2009		22494 F0090020725D01
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	5,769.24	S	C	1/2/2009	1/2/2009	F00900204DE001	B/O LEHMAN BROTHERS HOLDINGS INC
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	5,769.24	S	C	1/2/2009	1/2/2009		0 F00900204DE001
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	2,844.31	S	C	1/2/2009	1/2/2009		58 5948509002FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	2,844.31	S	C	1/2/2009	1/2/2009		58 5948509002FF
6550914465	LBHI	10015-00007/0099	USD	0.33	S	D	1/2/2009	1/2/2009	NONREF	INTEREST
6550914465	LBHI	10015-00007/0099	USD	0.33	S	C	1/2/2009	1/30/2009	NONREF	
6550914465	LBHI	10015-00007/0099	USD	0.33	S	D	1/2/2009	1/2/2009	NONREF	INTEREST
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,085,789.84	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578060
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,085,789.84	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578060
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	750,484.33	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578071
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	750,484.33	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578071
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	696,873.89	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578061
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	696,873.89	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578061
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	683,259.72	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578070
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	683,259.72	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578070
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	214,837.72	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578062
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	214,837.72	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578062
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	214,141.89	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578065
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	214,141.89	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578065
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	212,078.25	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578063
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	212,078.25	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578063
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	198,743.99	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578069
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	198,743.99	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578069
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	188,425.81	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578067
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	188,425.81	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578067
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	169,853.09	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578064
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	169,853.09	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578064
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	72,227.25	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578059
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	72,227.25	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578059
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	40,637.75	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578066
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	40,637.75	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578066
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	33,335.65	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578068
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	33,335.65	S	C	1/5/2009	1/5/2009		4.2E+13 AB020900578068
Citi 3077-4322	LBCS	09819775-USD	USD	71.89	S	C	1/5/2009	1/5/2009	NONREF	F0090050296701
Citi 3077-4322	LBCS	09819775-USD	USD	71.89	S	C	1/5/2009	1/5/2009	NONREF	F0090050296701
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,149,999.88	S	C	1/6/2009	1/6/2009		21000089 F00900602FD001

Entry Acc	Entry	GSP Number	CCY	Amount	I/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,149,999.88	S	C	1/6/2009	1/6/2009	21000089	F00900602FD001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	472,679.95	S	C	1/7/2009	1/7/2009	NONREF	C0090073442201
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	472,679.95	S	C	1/7/2009	1/7/2009	NONREF	C0090073442201
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	108,320.45	S	C	1/7/2009	1/7/2009		168092 0248409007FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	108,320.45	S	C	1/7/2009	1/7/2009		168092 0248409007FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	64.19	S	C	1/7/2009	1/7/2009	NONREF	3031400007JO
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	64.19	S	C	1/7/2009	1/7/2009	NONREF	3031400007JO
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	17,309.38	S	C	1/8/2009	1/8/2009	NONREF	S06900813A3801
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	17,309.38	S	C	1/8/2009	1/8/2009	NONREF	S06900813A3801
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,322,770.00	S	C	1/9/2009	1/9/2009	1200004725	2769009009FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,322,770.00	S	C	1/9/2009	1/9/2009	1200004725	2769009009FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,185,750.00	S	C	1/9/2009	1/9/2009	2200003883	2771709009FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,185,750.00	S	C	1/9/2009	1/9/2009	2200003883	2771709009FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	335,885.00	S	C	1/9/2009	1/9/2009	NONREF	0638400009ZO
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	335,885.00	S	C	1/9/2009	1/9/2009	NONREF	0638400009ZO

Entity GSN Number CC Amount U.S. D/C Value Date Entry Date Reference 1 Reference 2

Entity GSN Number	CC	Amount	U.S. D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	227.08 S	C	1/9/2009	1/9/2009 F0090090675001 B/O CORPORATE LOANS-FUNDS TRANSFE
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	227.08 S	C	1/9/2009	1/9/2009 01090109008728NN F0090090675001
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	64.19 S	C	1/12/2009	1/12/2009 NONREF 3414600012IO
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	64.19 S	C	1/12/2009	1/12/2009 NONREF 3414600012IO
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	0 S	C	1/12/2009	1/12/2009 AG020901299681
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	0 S	C	1/12/2009	1/12/2009 AG020901299682
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	0 S	C	1/12/2009	1/12/2009 AG020901299683
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	0 S	C	1/12/2009	1/12/2009 AG020901299684
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	0.00 S	C	1/12/2009	1/12/2009 2.1E+13 AG020901299681
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	0.00 S	C	1/12/2009	1/12/2009 2.1E+13 AG020901299682
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	0.00 S	C	1/12/2009	1/12/2009 2.1E+13 AG020901299683
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	0.00 S	C	1/12/2009	1/12/2009 2.1E+13 AG020901299684
Citi 3077-4322	LBCS	09819775-USD	USD	0.91 S	C	1/13/2009	1/13/2009 NONREF F0090130266201
Citi 3077-4322	LBCS	09819775-USD	USD	0.91 S	C	1/13/2009	1/13/2009 NONREF F0090130266201
Citi 4061-5659	LCPI	10000904/21	USD	15,717.28 S	C	1/14/2009	1/14/2009 OSA OF 09/01/14 C0090143947401
Citi 4061-5659	LCPI	10000904/21	USD	15,717.28 S	C	1/14/2009	1/14/2009 OSA OF 09/01/14 C0090143947401
Citi 4061-5659	LCPI	10000904/21	USD	2,993.33 S	C	1/14/2009	1/14/2009 OSA OF 09/01/14 C0090144248501
Citi 4061-5659	LCPI	10000904/21	USD	2,993.33 S	C	1/14/2009	1/14/2009 OSA OF 09/01/14 C0090144248501
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,809,762.19 S	C	1/15/2009	1/15/2009 NONREF C0090154600301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,809,762.19 S	C	1/15/2009	1/15/2009 NONREF C0090154600301
Citi 4061-5659	LCPI	10000904/21	USD	18,923.23 S	C	1/15/2009	1/15/2009 OSA OF 09/01/15 C0090154538901
Citi 4061-5659	LCPI	10000904/21	USD	18,923.23 S	C	1/15/2009	1/15/2009 OSA OF 09/01/15 C0090154538901
Citi 4061-5659	LCPI	10000904/21	USD	2,992.40 S	C	1/15/2009	1/15/2009 OSA OF 09/01/15 C0090154414101
Citi 4061-5659	LCPI	10000904/21	USD	2,992.40 S	C	1/15/2009	1/15/2009 OSA OF 09/01/15 C0090154414101
Citi 3077-4322	LBCS	09819775-USD	USD	165.38 S	C	1/15/2009	1/15/2009 NONREF F00901502E5701
Citi 3077-4322	LBCS	09819775-USD	USD	165.38 S	C	1/15/2009	1/15/2009 NONREF F00901502E5701
Citi 4061-5659	LCPI	10000904/21	USD	21,707.81 S	C	1/16/2009	1/16/2009 OSA OF 09/01/16 C0090163912901
Citi 4061-5659	LCPI	10000904/21	USD	21,707.81 S	C	1/16/2009	1/16/2009 OSA OF 09/01/16 C0090163912901
Citi 4061-5659	LCPI	10000904/21	USD	3,036.56 S	C	1/16/2009	1/16/2009 OSA OF 09/01/16 C0090164012201
Citi 4061-5659	LCPI	10000904/21	USD	3,036.56 S	C	1/16/2009	1/16/2009 OSA OF 09/01/16 C0090164012201
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	64.19 S	C	1/16/2009	1/16/2009 NONREF 2658900016IO
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	64.19 S	C	1/16/2009	1/16/2009 NONREF 2658900016IO
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	114,112.91 S	C	1/20/2009	1/20/2009 NONREF LCK90201015600
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	114,112.91 S	C	1/20/2009	1/20/2009 NONREF LCK90201015600

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	114,112.91	S	C	1/20/2009	1/20/2009	NONREF	LCK90201015600
Citi 4061-5659	LCPI	10000904/21	USD	25,588.43	S	C	1/20/2009	1/20/2009	OSA OF 09/01/20	C0090207390801
Citi 4061-5659	LCPI	10000904/21	USD	25,588.43	S	C	1/20/2009	1/20/2009	OSA OF 09/01/20	C0090207390801
Citi 4061-5659	LCPI	10000904/21	USD	3,062.15	S	C	1/20/2009	1/20/2009	OSA OF 09/01/20	C0090207598701
Citi 4061-5659	LCPI	10000904/21	USD	3,062.15	S	C	1/20/2009	1/20/2009	OSA OF 09/01/20	C0090207598701
Citi 4061-5501	LBCC	10000904/41	USD	673.69	S	C	1/20/2009	1/20/2009	NONREF	F009020063BE01
Citi 4061-5501	LBCC	10000904/41	USD	673.69	S	C	1/20/2009	1/20/2009	NONREF	F009020063BE01
Citi 4061-5501	LBCC	10000904/41	USD	656.1	S	C	1/20/2009	1/20/2009	NONREF	F009020063BF01
Citi 4061-5501	LBCC	10000904/41	USD	656.1	S	C	1/20/2009	1/20/2009	NONREF	F009020063BF01
Citi 4061-5501	LBCC	10000904/41	USD	370.04	S	C	1/20/2009	1/20/2009	NONREF	F0090200660301
Citi 4061-5501	LBCC	10000904/41	USD	370.04	S	C	1/20/2009	1/20/2009	NONREF	F0090200660301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	305.81	S	C	1/20/2009	1/20/2009	NONREF	LCK90201022300
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	305.81	S	C	1/20/2009	1/20/2009	NONREF	LCK90201022300
Citi 4061-5501	LBCC	10000904/41	USD	267.65	S	C	1/20/2009	1/20/2009	NONREF	F0090200645F01
Citi 4061-5501	LBCC	10000904/41	USD	267.65	S	C	1/20/2009	1/20/2009	NONREF	F0090200645F01
Citi 4061-5501	LBCC	10000904/41	USD	10.47	S	C	1/20/2009	1/20/2009	NONREF	F009020063BD01
Citi 4061-5501	LBCC	10000904/41	USD	10.47	S	C	1/20/2009	1/20/2009	NONREF	F009020063BD01
Citi 4061-5501	LBCC	10000904/41	USD	2.6	S	C	1/20/2009	1/20/2009	NONREF	F009020063A601
Citi 4061-5501	LBCC	10000904/41	USD	2.6	S	C	1/20/2009	1/20/2009	NONREF	F009020063A601
Citi 4061-5501	LBCC	10000904/41	USD	0.78	S	C	1/20/2009	1/20/2009	O4437029	F0090200113101
Citi 4061-5501	LBCC	10000904/41	USD	0.78	S	C	1/20/2009	1/20/2009	O4437029	F0090200113101
JPM 066-647517	LBCC	GCCM-BN-09812097-USD	USD	3,160,289.30	S	D	1/21/2009	1/22/2009	NONREF	2310113022WD
JPM 066-902622	LBDD	GCCM-BN-08933502-USD	USD	2,520,344.69	S	D	1/21/2009	1/22/2009	NONREF	2536313022WD
JPM 066-289181	LBFP	GCCM-BN-08931745-USD	USD	265,365.16	S	D	1/21/2009	1/21/2009	N/A	
JPM 066-289009	LBFP	GCCM-BN-08931746-USD	USD	254,557.40	S	D	1/21/2009	1/21/2009	D00005692112	00015FS71621
JPM 066-289203	LBFP	GCCM-BN-08931744-USD	USD	124,478.69	S	D	1/21/2009	1/21/2009	N/A	
JPM 066-626277	LOTG	GCCM-BN-09810412	USD	102,006.99	S	D	1/21/2009	1/22/2009	NONREF	2145513022WD
Citi 4061-5659	LCPI	10000904/21	USD	22,502.63	S	C	1/21/2009	1/21/2009	OSA OF 09/01/21	C0090214088901
Citi 4061-5659	LCPI	10000904/21	USD	22,502.63	S	C	1/21/2009	1/21/2009	OSA OF 09/01/21	C0090214088901
Citi 4061-5659	LCPI	10000904/21	USD	12,276.92	S	C	1/21/2009	1/21/2009	OSA OF 09/01/21	C0090214352301
Citi 4061-5659	LCPI	10000904/21	USD	12,276.92	S	C	1/21/2009	1/21/2009	OSA OF 09/01/21	C0090214352301
JPM 066-902649	LBDD	GCCM-BN-08933501-USD	USD	314.65	S	D	1/21/2009	1/22/2009	NONREF	2721313022WD
JPM 066-902673	LBDD	GCCM-BN-08933500-USD	USD	173.4	S	D	1/21/2009	1/22/2009	NONREF	2841513022WD
Citi 4061-5659	LCPI	10000904/21	USD	3,202.45	S	C	1/22/2009	1/22/2009	OSA OF 09/01/22	C0090224092001
Citi 4061-5659	LCPI	10000904/21	USD	3,075.94	S	C	1/22/2009	1/22/2009	OSA OF 09/01/22	C0090224592601
Citi 2015477006	LBCC	09812101-CAD	CAD	153.10	S	D	1/22/2009	1/22/2009	NOREF	550028475
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	404,121.51	S	C	1/23/2009	1/23/2009	4.2E+13	AO020902378079
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	259,370.38	S	C	1/23/2009	1/23/2009	4.2E+13	AO020902378080
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	254,303.30	S	C	1/23/2009	1/23/2009	4.2E+13	AO020902378089
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	102,611.38	S	C	1/23/2009	1/23/2009	4.10001E+13	AO020902378090
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	79,960.73	S	C	1/23/2009	1/23/2009	4.2E+13	AO020902378081
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	79,701.74	S	C	1/23/2009	1/23/2009	4.2E+13	AO020902378084
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	78,933.67	S	C	1/23/2009	1/23/2009	4.2E+13	AO020902378082
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	73,970.78	S	C	1/23/2009	1/23/2009	4.2E+13	AO020902378088
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	70,130.44	S	C	1/23/2009	1/23/2009	4.2E+13	AO020902378086
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	63,217.84	S	C	1/23/2009	1/23/2009	4.2E+13	AO020902378083
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	26,882.35	S	C	1/23/2009	1/23/2009	4.2E+13	AO020902378078
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	15,125.02	S	C	1/23/2009	1/23/2009	4.2E+13	AO020902378085
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	12,407.24	S	C	1/23/2009	1/23/2009	4.2E+13	AO020902378087
Citi 4061-5659	LCPI	10000904/21	USD	3,101.11	S	C	1/23/2009	1/23/2009	OSA OF 09/01/23	C0090234314801
Citi 4061-5659	LCPI	10000904/21	USD	2,771.91	S	C	1/23/2009	1/23/2009	OSA OF 09/01/23	C0090234077901

Part Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	63,816.00	S	C	1/26/2009	1/26/2009	NONREF	LCK90260373900
Citi 4061-5501	LBCC	10000904/41	USD	13,871.56	S	C	1/26/2009	1/26/2009	O4453524	F0090260436E01
Citi 4061-5659	LCPI	10000904/21	USD	9,947.28	S	C	1/26/2009	1/26/2009	OSA OF 09/01/26	C0090263319501
Citi 4061-5659	LCPI	10000904/21	USD	9,539.94	S	C	1/26/2009	1/26/2009	90126013537	F009026031BF01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	9,383.81	S	C	1/26/2009	1/26/2009	CW-H-28297	F00902603B0501
Citi 4061-5659	LCPI	10000904/21	USD	3,082.62	S	C	1/26/2009	1/26/2009	OSA OF 09/01/26	C0090263303401
Citi 4061-5659	LCPI	10000904/21	USD	2,806.32	S	C	1/26/2009	1/26/2009	90126013536	F009026031D001
Citi 4061-5659	LCPI	10000904/21	USD	2,215.29	S	C	1/26/2009	1/26/2009	90126013535	F009026031BD01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,424.99	S	C	1/26/2009	1/26/2009	CW-H-28309	F00902603AF601
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	1/26/2009	1/26/2009	90126010711	F0090260295401
Citi 4061-5501	LBCC	10000904/41	USD	416.66	S	C	1/26/2009	1/26/2009	90126010701	F0090260294901
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	64.19	S	C	1/26/2009	1/26/2009	NONREF	2656000026JO
Citi 4061-5659	LCPI	10000904/21	USD	30.91	S	C	1/26/2009	1/26/2009	NONREF	G0190262268201
Citi 3054-5087	LBCC	AA7-95008	USD	534.1	S	C	1/27/2009	1/27/2009	09KBAS02169	F0090270167201
Citi 4061-5659	LCPI	10000904/21	USD	110,182.80	S	C	1/28/2009	1/28/2009	OSA OF 09/01/28	C0090283717701
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	81,109.27	S	C	1/28/2009	1/28/2009	4.2E+13	AR020902878097
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	52,056.97	S	C	1/28/2009	1/28/2009	4.2E+13	AR020902878098
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	51,039.97	S	C	1/28/2009	1/28/2009	4.2E+13	AR020902878105
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	16,048.53	S	C	1/28/2009	1/28/2009	4.2E+13	AR020902878094
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	15,996.55	S	C	1/28/2009	1/28/2009	4.2E+13	AR020902878100
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	15,842.40	S	C	1/28/2009	1/28/2009	4.2E+13	AR020902878099
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	14,846.32	S	C	1/28/2009	1/28/2009	4.2E+13	AR020902878104
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	14,075.54	S	C	1/28/2009	1/28/2009	4.2E+13	AR020902878102
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	12,688.15	S	C	1/28/2009	1/28/2009	4.2E+13	AR020902878095
Citi 4061-5659	LCPI	10000904/21	USD	12,228.48	S	C	1/28/2009	1/28/2009	OSA OF 09/01/28	C0090283600601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	5,395.43	S	C	1/28/2009	1/28/2009	4.2E+13	AR020902878096
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,035.67	S	C	1/28/2009	1/28/2009	4.2E+13	AR020902878101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,490.20	S	C	1/28/2009	1/28/2009	4.2E+13	AR020902878103
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	419,064.56	S	C	1/29/2009	1/29/2009	4.2E+13	AS020902978116
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	268,961.03	S	C	1/29/2009	1/29/2009	4.2E+13	AS020902978115
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	263,706.59	S	C	1/29/2009	1/29/2009	4.2E+13	AS020902978106
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	82,917.40	S	C	1/29/2009	1/29/2009	4.2E+13	AS020902978114
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	82,648.84	S	C	1/29/2009	1/29/2009	4.2E+13	AS020902978111
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	81,852.38	S	C	1/29/2009	1/29/2009	4.2E+13	AS020902978113
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	76,705.97	S	C	1/29/2009	1/29/2009	4.2E+13	AS020902978107
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	72,723.63	S	C	1/29/2009	1/29/2009	4.2E+13	AS020902978109
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	65,555.42	S	C	1/29/2009	1/29/2009	4.2E+13	AS020902978112
Citi 4061-5659	LCPI	10000904/21	USD	45,105.72	S	C	1/29/2009	1/29/2009	OSA OF 09/01/29	C0090294256701
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	40,431.64	S	C	1/29/2009	1/29/2009	NONREF	4759200028JO

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Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	27,876.37	S	C	1/29/2009	1/29/2009		4.2E+13 AS020902978117
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	15,684.29	S	C	1/29/2009	1/29/2009		4.2E+13 AS020902978110
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	12,866.02	S	C	1/29/2009	1/29/2009		4.2E+13 AS020902978108
Citi 4061-5659	LCPI	10000904/21	USD	3,054.15	S	C	1/29/2009	1/29/2009	OSA OF 09/01/29	C0090293859301
Citi 4061-5659	LCPI	10000904/21	USD	31,410.70	S	C	1/30/2009	1/30/2009	OSA OF 09/01/30	C0090304391101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	21,050.86	S	C	1/30/2009	1/30/2009	100376393	F009030096DF01
Citi 4061-5659	LCPI	10000904/21	USD	3,052.93	S	C	1/30/2009	1/30/2009	OSA OF 09/01/30	C0090304802801
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	55.02	S	C	1/30/2009	1/30/2009	NONREF	4827000030JO
Citi 2015477006	LBCS	09812101-CAD	CAD	2,577.60	S	C	2/1/2009	2/2/2009	NOREF	
Citi 8013713	LBFP	997-99045	GBP	11.52	S	D	2/1/2009	1/30/2009	NONREF	
Citi 4061-5659	LCPI	10000904/21	USD	3,073,576.39	S	C	2/2/2009	2/2/2009	90202028233	F0090330461501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,079,004.51	S	C	2/2/2009	2/2/2009	9.0202E+12	4749009033FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	142,339.52	S	C	2/2/2009	2/2/2009	1.24E+14	BA020903378120
Citi 4061-5659	LCPI	10000904/21	USD	68,478.27	S	C	2/2/2009	2/2/2009	OSA OF 09/02/02	C0090334337701
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	48,089.26	S	C	2/2/2009	2/2/2009	NONREF	4906600033JO
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,525.01	S	C	2/2/2009	2/2/2009	WT09020201534575	4319909033FF
Citi 4061-5659	LCPI	10000904/21	USD	3,084.89	S	C	2/2/2009	2/2/2009	OSA OF 09/02/02	C0090334350301
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,674.02	S	C	2/2/2009	2/2/2009		50 6451809033FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	341.89	S	C	2/2/2009	2/2/2009	WT09020201534307	4299909033FF
Citi 4061-5501	LBCC	10000904/41	USD	83.64	S	C	2/2/2009	2/2/2009	000133WUU000	F009033028A401
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	2,895.69	S	C	2/3/2009	2/3/2009		168161 0242009034FF
Citi 3077-4322	LBCS	09819775-USD	USD	43.53	S	C	2/3/2009	2/3/2009	NONREF	F0090340289701
Citi 4061-5659	LCPI	10000904/21	USD	46,419.95	S	C	2/4/2009	2/4/2009	OSA OF 09/02/04	C0090353665301
Citi 4061-5659	LCPI	10000904/21	USD	12,330.18	S	C	2/4/2009	2/4/2009	OSA OF 09/02/04	C0090353683101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	6,689.01	S	C	2/4/2009	2/4/2009	S0682200FE3701	F0090350461201
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	5,238.93	S	C	2/4/2009	2/4/2009	S0682200FE3601	F0090350490401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	712,228.75	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678124
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	470,017.34	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678135
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	457,117.57	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678125
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	448,187.30	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678134
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	140,923.77	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678126
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	140,467.34	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678129
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	139,113.69	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678127
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	130,367.02	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678133
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	123,598.76	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678131
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	111,415.90	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678128
Citi 4061-5659	LCPI	10000904/21	USD	83,027.46	S	C	2/5/2009	2/5/2009	OSA OF 09/02/05	C0090363517301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	47,377.79	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678123
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	26,656.51	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678130
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	21,866.67	S	C	2/5/2009	2/5/2009	4.2E+13	BD020903678132
Citi 4061-5659	LCPI	10000904/21	USD	3,084.45	S	C	2/5/2009	2/5/2009	OSA OF 09/02/05	C0090363362101
Citi 4061-5659	LCPI	10000904/21	USD	8,094.56	S	C	2/6/2009	2/6/2009	OSA OF 09/02/06	C0090373753401
Citi 4061-5501	LBCC	10000904/41	USD	5,514.38	S	C	2/6/2009	2/6/2009	O4493143	F0090370395B01
Citi 4061-5659	LCPI	10000904/21	USD	3,080.04	S	C	2/6/2009	2/6/2009	OSA OF 09/02/06	C0090373943201
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,102,416.00	S	C	2/9/2009	2/9/2009		2200004002 4443309040FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	367,780.00	S	C	2/9/2009	2/9/2009	NONREF	0657700040ZO
Citi 4061-5659	LCPI	10000904/21	USD	6,438.71	S	C	2/9/2009	2/9/2009	OSA OF 09/02/09	C0090404078901
Citi 4061-5659	LCPI	10000904/21	USD	3,063.17	S	C	2/9/2009	2/9/2009	OSA OF 09/02/09	C0090404200401

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Citi 4061-5659	LCPI	10000904/21	USD	9,187.20	S	C	2/10/2009	2/10/2009	OSA OF 09/02/10	C0090413677301
Citi 4061-5659	LCPI	10000904/21	USD	1,431.66	S	C	2/10/2009	2/10/2009	OSA OF 09/02/10	C0090413466301
Citi 4061-5659	LCPI	10000904/21	USD	3,052.81	S	C	2/11/2009	2/11/2009	OSA OF 09/02/11	C0090423450301
Citi 4061-5659	LCPI	10000904/21	USD	1,167.82	S	C	2/11/2009	2/11/2009	OSA OF 09/02/11	C0090423337501
Citi 3077-4322	LBCS	09819775-USD	USD	0.6	S	C	2/11/2009	2/11/2009	NONREF	F009042023D401
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	47,114.00	S	C	2/12/2009	2/12/2009	OS1 OF 09/02/12	C0090433589801
Citi 4061-5659	LCPI	10000904/21	USD	31,406.54	S	C	2/12/2009	2/12/2009	OSA OF 09/02/12	C0090433632001
Citi 4061-5659	LCPI	10000904/21	USD	3,070.63	S	C	2/12/2009	2/12/2009	OSA OF 09/02/12	C0090433746101
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,828,641.83	S	D	2/13/2009	2/17/2009	NONREF	6467129048WD
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,515,380.75	S	D	2/13/2009	2/17/2009	NONREF	6810229048WD
Citi 4061-5659	LCPI	10000904/21	USD	35,204.80	S	C	2/13/2009	2/13/2009	OSA OF 09/02/13	C0090444046201
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	23,722.67	S	C	2/13/2009	2/13/2009	NONREF	2956200044JO
Citi 4061-5659	LCPI	10000904/21	USD	3,052.56	S	C	2/13/2009	2/13/2009	OSA OF 09/02/13	C0090444528401
Citi 3077-4322	LBCS	09819775-USD	USD	312.77	S	C	2/13/2009	2/13/2009	NONREF	F00904402CC101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	7,200,000.00	S	C	2/17/2009	2/17/2009	21000089	F009048067F301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,000,000.00	S	C	2/17/2009	2/17/2009	NONREF	0011900048GM
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,000,000.00	S	D	2/17/2009	2/18/2009	NONREF	2868613049WD
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,200,000.00	S	C	2/17/2009	2/17/2009	21000089	F0090480680601
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	68,304.77	S	C	2/17/2009	2/17/2009	ORP0902177892000	3606209048FF
Citi 4061-5659	LCPI	10000904/21	USD	13,112.12	S	C	2/17/2009	2/17/2009	OSA OF 09/02/17	C0090486934601
Citi 4061-5659	LCPI	10000904/21	USD	3,058.57	S	C	2/17/2009	2/17/2009	OSA OF 09/02/17	C0090486683601
Citi 4061-5659	LCPI	10000904/21	USD	29,092.56	S	C	2/18/2009	2/18/2009	OSA OF 09/02/18	C0090493550001
Citi 4061-5659	LCPI	10000904/21	USD	12,185.08	S	C	2/18/2009	2/18/2009	OSA OF 09/02/18	C0090493894401
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	5,718.00	S	C	2/18/2009	2/18/2009	LEH02	F0090490105F01
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	2,988.00	S	C	2/18/2009	2/18/2009	LEH01	C0090492608101
Citi 4061-5501	LBCC	10000904/41	USD	1,006.78	S	C	2/18/2009	2/18/2009	NONREF	F009049037E301
Citi 4061-5501	LBCC	10000904/41	USD	575.63	S	C	2/18/2009	2/18/2009	NONREF	F009049037DB01
Citi 4061-5501	LBCC	10000904/41	USD	405.07	S	C	2/18/2009	2/18/2009	NONREF	F0090490395901
Citi 4061-5501	LBCC	10000904/41	USD	296.63	S	C	2/18/2009	2/18/2009	NONREF	F009049037DC01
Citi 4061-5501	LBCC	10000904/41	USD	27.57	S	C	2/18/2009	2/18/2009	NONREF	F009049037D401
Citi 4061-5501	LBCC	10000904/41	USD	5.69	S	C	2/18/2009	2/18/2009	NONREF	F009049037E201
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,151,438.38	S	C	2/19/2009	2/19/2009	NONREF	F0090500390F01
Citi 4061-5659	LCPI	10000904/21	USD	17,752.12	S	C	2/19/2009	2/19/2009	OSA OF 09/02/19	C0090503715101
Citi 4061-5659	LCPI	10000904/21	USD	3,071.90	S	C	2/19/2009	2/19/2009	OSA OF 09/02/19	C0090503866101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,434,583.92	S	C	2/20/2009	2/20/2009	305544092	F0090510589101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	67,511.97	S	C	2/20/2009	2/20/2009	NONREF	LCK90510415300
Citi 4061-5659	LCPI	10000904/21	USD	4,535.06	S	C	2/20/2009	2/20/2009	OSA OF 09/02/20	C0090514071801
Citi 4061-5659	LCPI	10000904/21	USD	3,051.23	S	C	2/20/2009	2/20/2009	OSA OF 09/02/20	C0090514493501
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	338.57	S	C	2/20/2009	2/20/2009	NONREF	LCK90510585200
Citi 4061-5501	LBCC	10000904/41	USD	0.36	S	C	2/20/2009	2/20/2009	O4527462	F009051009A701
Citi 4061-5659	LCPI	10000904/21	USD	23,663.97	S	C	2/23/2009	2/23/2009	OSA OF 09/02/23	C0090543832001
Citi 4061-5659	LCPI	10000904/21	USD	3,031.67	S	C	2/23/2009	2/23/2009	OSA OF 09/02/23	C0090544144001
Citi 2015477006	LBCS	09812101-CAD	CAD	150.00	S	D	2/23/2009	2/23/2009	NOREF	
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,073,976.02	S	C	2/24/2009	2/24/2009	O4527906	1208209055FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	415,104.68	S	C	2/24/2009	2/24/2009	4.2E+13	BP020905578143
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	266,419.53	S	C	2/24/2009	2/24/2009	4.2E+13	BP020905578144
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	261,214.73	S	C	2/24/2009	2/24/2009	4.2E+13	BP020905578153
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	109,111.16	S	C	2/24/2009	2/24/2009	SCMN090224740931	F009055059E501
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	82,133.89	S	C	2/24/2009	2/24/2009	4.2E+13	BP020905578145
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	81,867.87	S	C	2/24/2009	2/24/2009	4.2E+13	BP020905578148
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	81,078.93	S	C	2/24/2009	2/24/2009	4.2E+13	BP020905578146

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Party Acc	Entry	GSF Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	75,981.15	S	C	2/24/2009	2/24/2009		4.2E+13 BP020905578152
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	72,036.44	S	C	2/24/2009	2/24/2009		4.2E+13 BP020905578150
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	64,935.97	S	C	2/24/2009	2/24/2009		4.2E+13 BP020905578147
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	27,612.96	S	C	2/24/2009	2/24/2009		4.2E+13 BP020905578142
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	16,901.77	S	C	2/24/2009	2/24/2009	90224008175	R-1496209055FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	15,536.08	S	C	2/24/2009	2/24/2009		4.2E+13 BP020905578149
Citi 4061-5659	LCPI	10000904/21	USD	14,900.92	S	C	2/24/2009	2/24/2009	OSA OF 09/02/24	C0090553633601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	12,744.44	S	C	2/24/2009	2/24/2009		4.2E+13 BP020905578151
Citi 4061-5659	LCPI	10000904/21	USD	9,066.90	S	C	2/24/2009	2/24/2009	OSA OF 09/02/24	C0090553954401
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	979,521.43	S	C	2/25/2009	2/25/2009	O4534082	2908909056FF
Citi 4061-5501	LBCC	10000904/41	USD	13,738.22	S	C	2/25/2009	2/25/2009	O4535240	F0090560323B01
Citi 4061-5659	LCPI	10000904/21	USD	8,358.09	S	C	2/25/2009	2/25/2009	90225010953	F0090560279301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	7,577.43	S	C	2/25/2009	2/25/2009	CW-H-28464	F00905603B9301
Citi 4061-5659	LCPI	10000904/21	USD	3,561.37	S	C	2/25/2009	2/25/2009	OSA OF 09/02/25	C0090564226101
Citi 4061-5659	LCPI	10000904/21	USD	3,011.14	S	C	2/25/2009	2/25/2009	OSA OF 09/02/25	C0090564281101
Citi 4061-5659	LCPI	10000904/21	USD	2,791.32	S	C	2/25/2009	2/25/2009	90225010951	F0090560279201
Citi 4061-5659	LCPI	10000904/21	USD	2,203.45	S	C	2/25/2009	2/25/2009	90225010950	F0090560278F01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,134.95	S	C	2/25/2009	2/25/2009	CW-H-28476	F00905603B9201
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	2/25/2009	2/25/2009	90225009641	F0090560246201
Citi 4061-5659	LCPI	10000904/21	USD	30.71	S	C	2/25/2009	2/25/2009	NONREF	G0190563223701
Citi 4061-5659	LCPI	10000904/21	USD	13,941.92	S	C	2/26/2009	2/26/2009	OSA OF 09/02/26	C0090574554701
Citi 4061-5659	LCPI	10000904/21	USD	3,027.61	S	C	2/26/2009	2/26/2009	OSA OF 09/02/26	C0090574642201
Citi 4061-5501	LBCC	10000904/41	USD	2,829,080.02	S	D	2/27/2009	2/27/2009	LCT90581259500	C00002009369
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	463,092.25	S	C	2/27/2009	2/27/2009		4.2E+13 BS020905878157
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	297,218.57	S	C	2/27/2009	2/27/2009		4.2E+13 BS020905878158
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	291,412.10	S	C	2/27/2009	2/27/2009		4.2E+13 BS020905878167
Citi 4061-5659	LCPI	10000904/21	USD	146,701.40	S	C	2/27/2009	2/27/2009	OSA OF 09/02/27	C0090585042101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	91,628.86	S	C	2/27/2009	2/27/2009		4.2E+13 BS020905878159
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	91,332.08	S	C	2/27/2009	2/27/2009		4.2E+13 BS020905878162
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	90,451.94	S	C	2/27/2009	2/27/2009		4.2E+13 BS020905878160
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	84,764.84	S	C	2/27/2009	2/27/2009		4.2E+13 BS020905878166
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	80,364.11	S	C	2/27/2009	2/27/2009		4.2E+13 BS020905878164
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	72,442.79	S	C	2/27/2009	2/27/2009		4.2E+13 BS020905878161
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	30,805.11	S	C	2/27/2009	2/27/2009		4.2E+13 BS020905878156
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	17,332.11	S	C	2/27/2009	2/27/2009		4.2E+13 BS020905878163
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	14,217.74	S	C	2/27/2009	2/27/2009		4.2E+13 BS020905878165
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,322.99	S	C	2/27/2009	2/27/2009	100376393	F0090580857301
Citi 4061-5659	LCPI	10000904/21	USD	3,027.27	S	C	2/27/2009	2/27/2009	OSA OF 09/02/27	C0090585685801
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,424,438.32	S	C	3/2/2009	3/2/2009	NONREF	S06906117F0301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	128,564.72	S	C	3/2/2009	3/2/2009	124000058948714	CA020906178170
Citi 4061-5501	LBCC	10000904/41	USD	40,000.00	S	D	3/2/2009	3/2/2009	LCT90610534200	C00002011006 J00006510755
Citi 4061-5659	LCPI	10000904/21	USD	36,664.15	S	C	3/2/2009	3/2/2009	OSA OF 09/03/02	C0090614264801
Citi 4061-5659	LCPI	10000904/21	USD	3,034.89	S	C	3/2/2009	3/2/2009	OSA OF 09/03/02	C0090614392401
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	686.13	S	C	3/2/2009	3/2/2009	000000000000051	6107309061FF
Citi 4061-5501	LBCC	10000904/41	USD	22.38	S	C	3/2/2009	3/2/2009	00013M66J000	F009061025AB01
JPM 066-210-860	LCPI	10000907/21	USD	22.31	S	C	3/2/2009	3/2/2009	31Y9830603061	0611000603ZA
Citi 4061-5659	LCPI	10000904/21	USD	17,216,040.00	S	C	3/3/2009	3/3/2009	090303014157	F009062032A901
Citi 4061-5659	LCPI	10000904/21	USD	16,071,480.00	S	C	3/3/2009	3/3/2009	090303014155	F009062032A801

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Enty Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 4061-5659	LCPI	10000904/21	USD	7,783,860.00	S	C	3/3/2009	3/3/2009	090303014154	F009062032A601
Citi 4061-5659	LCPI	10000904/21	USD	14,599.43	S	C	3/10/2009	3/10/2009	OSA OF 09/03/10	C0090693385501
Citi 4061-5659	LCPI	10000904/21	USD	8,931.12	S	C	3/10/2009	3/10/2009	OSA OF 09/03/10	C0090693659201
Citi 4061-5659	LCPI	10000904/21	USD	10,712.48	S	C	3/11/2009	3/11/2009	OSA OF 09/03/11	C0090703546601
Citi 4061-5659	LCPI	10000904/21	USD	2,976.93	S	C	3/11/2009	3/11/2009	OSA OF 09/03/11	C0090703643501
Citi 3077-4322	LBCC	09819775-USD	USD	0.60	S	C	3/11/2009	3/11/2009	NONREF	F0090700250901
Citi 4061-5501	LBCC	10000904/41	USD	1,656,993.53	S	C	3/12/2009	3/12/2009	F0090710278501	C00002018833 J00006546260 FED GL SYSTEM ACCOUNT
Citi 4061-5659	LCPI	10000904/21	USD	34,503.08	S	C	3/12/2009	3/12/2009	OSA OF 09/03/12	C0090713766901
Citi 4061-5501	LBCC	10000904/41	USD	13,298.66	S	C	3/12/2009	3/12/2009	C0090714243101	C00002019349 J00006551241 CHASUS33XXX
Citi 4061-5659	LCPI	10000904/21	USD	2,975.56	S	C	3/12/2009	3/12/2009	OSA OF 09/03/12	F0090710654301
Citi 8013713	LBFP	997-99045	GBP	8.69	S	D	3/1/2009	2/27/2009	NONREF	8013713
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	3,138,703.99	S	D	3/13/2009	3/16/2009	NONREF	1972122075WD
Citi 4061-5659	LCPI	10000904/21	USD	53,166.01	S	C	3/13/2009	3/13/2009	OSA OF 09/03/13	C0090723636901
JPM 066-647517	LBCC	GCCM-BN-09812097-USD	USD	30,755.48	S	D	3/13/2009	3/16/2009	NONREF	2366722075WD
Citi 4061-5501	LBCC	10000904/41	USD	7,500.00	S	C	3/13/2009	3/13/2009	NOT APPLICABLE	D00005731283 J00006546117
Citi 4061-5501	LBCC	10000904/41	USD	7,500.00	S	C	3/13/2009	3/13/2009	NOT APPLICABLE	D00005731284 J00006546118
Citi 4061-5501	LBCC	10000904/41	USD	7,500.00	S	C	3/13/2009	3/13/2009	NOT APPLICABLE	D00005731285 J00006546119
Citi 4061-5659	LCPI	10000904/21	USD	2,965.76	S	C	3/13/2009	3/13/2009	OSA OF 09/03/13	C0090723346301
Citi 3077-4322	LBCC	09819775-USD	USD	82.20	S	C	3/13/2009	3/13/2009	NONREF	F00907202AD301
Citi 4061-5501	LBCC	10000904/41	USD	74,809.53	S	C	3/16/2009	3/16/2009	F009075033D801	C00002021229 J00006561466 KEYBUS33XXX
Citi 4061-5501	LBCC	10000904/41	USD	68,137.58	S	C	3/16/2009	3/16/2009	F00907503CF001	C00002021273 J00006561506 WFBIUS6SXXX
Citi 4061-5501	LBCC	10000904/41	USD	30,101.48	S	C	3/16/2009	3/16/2009	F00907503CFE01	C00002021274 J00006561507 WFBIUS6SXXX
Citi 4061-5501	LBCC	10000904/41	USD	9,828.04	S	C	3/16/2009	3/16/2009	F00907503ED501	C00002021277 J00006561508 FED GL SYSTEM ACCOUNT
Citi 4061-5501	LBCC	10000904/41	USD	3,027.12	S	C	3/16/2009	3/16/2009	F009075023D101	C00002020548 J00006560715 PNCCUS33XXX
Citi 4061-5659	LCPI	10000904/21	USD	2,953.74	S	C	3/16/2009	3/16/2009	OSA OF 09/03/16	F0090750691201
BofA 601413713014	LBDP	09837748	CHF	165.72	S	D	3/16/2009	3/16/2009	MANUAL	BILLING CHARGE
Citi 4061-5501	LBCC	10000904/41	USD	157,764.00	S	C	3/17/2009	3/17/2009	F0090760120B01	C00002021669 J00006561845 BOFAUS3NXXX
Citi 4061-5659	LCPI	10000904/21	USD	8,767.35	S	C	3/17/2009	3/17/2009	OSA OF 09/03/17	C00907608FC601
Citi 4061-5659	LCPI	10000904/21	USD	8,618.22	S	C	3/17/2009	3/17/2009	OSA OF 09/03/17	C00907608BE301
Citi 4061-5501	LBCC	10000904/41	USD	952.15	S	C	3/17/2009	3/17/2009	F00907602B7201	C00002022571 J00006566912 PNBUS33CHA
Citi 4061-5659	LCPI	10000904/21	USD	9,772.35	S	C	3/18/2009	3/18/2009	OSA OF 09/03/18	C00907709B6C01
Citi 4061-5659	LCPI	10000904/21	USD	2,966.33	S	C	3/18/2009	3/18/2009	OSA OF 09/03/18	F0090770642601
Citi 4061-5501	LBCC	10000904/41	USD	1,281.09	S	C	3/18/2009	3/18/2009	NONREF	F00907703F2A01
Citi 4061-5501	LBCC	10000904/41	USD	721.94	S	C	3/18/2009	3/18/2009	NONREF	F00907703F3601
Citi 4061-5501	LBCC	10000904/41	USD	490.44	S	C	3/18/2009	3/18/2009	NONREF	F00907703F2E01
Citi 4061-5501	LBCC	10000904/41	USD	331.97	S	C	3/18/2009	3/18/2009	NONREF	F0090770400101
Citi 4061-5501	LBCC	10000904/41	USD	10.43	S	C	3/18/2009	3/18/2009	NONREF	F00907703F3301
Citi 4061-5501	LBCC	10000904/41	USD	5.19	S	C	3/18/2009	3/18/2009	NONREF	F00907703F3401
Citi 3054-5087	LBCC	AA7-95008	USD	25,126.53	S	C	3/18/2009	3/18/2009	FORWARD	F009077048BF01
Citi 3054-5087	LBCC	AA7-95008	USD	24,118.91	S	C	3/18/2009	3/18/2009	FORWARD	F00907702F4A01
Citi 3054-5087	LBCC	AA7-95008	USD	6,820.24	S	C	3/18/2009	3/18/2009	FORWARD	F0090770610D01
Citi 4061-5501	LBCC	10000904/41	USD	419,142.00	S	C	3/19/2009	3/19/2009	F00907800FC501	C00002023418 J00006571849 FED GL SYSTEM ACCOUNT

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Citi 4061-5501	LBCC	10000904/41	USD	374,475.95	S	C	3/19/2009	3/19/2009	F009078028B901	C00002023516 J00006576218 PNBUS33CHA
Citi 4061-5659	LCPI	10000904/21	USD	64,185.40	S	C	3/19/2009	3/19/2009	OSA OF 09/03/19	C0090783690501
Citi 4061-5659	LCPI	10000904/21	USD	2,965.52	S	C	3/19/2009	3/19/2009	OSA OF 09/03/19	C0090783780201
Citi 4061-5501	LBCC	10000904/41	USD	551.25	S	C	3/19/2009	3/19/2009	C0090783002301	C00002023426 J00006571855 CHASUS33XXX
JPM 066-292-301	LBSF	09838234-USD	USD	92,074.28	S	C	3/20/2009	3/20/2009	090320016201	3279909079FF
Citi 4061-5501	LBCC	10000904/41	USD	38,957.61	S	C	3/20/2009	3/20/2009	NOT APPLICABLE	D00005734956 J00006560917
Citi 4061-5659	LCPI	10000904/21	USD	37,467.46	S	C	3/20/2009	3/20/2009	OSA OF 09/03/20	C0090794705601
Citi 4061-5659	LCPI	10000904/21	USD	2,947.06	S	C	3/20/2009	3/20/2009	OSA OF 09/03/20	C0090794891801
Citi 4061-5501	LBCC	10000904/41	USD	1,389.15	S	D	3/20/2009	3/20/2009	LCT90790396500	C00002023859 J00006576444
Citi 4061-5501	LBCC	10000904/41	USD	0.11	S	C	3/20/2009	3/20/2009	O4605246	F00907900F8E01
Citi 2015477006	LBCC	09812101-CAD	CAD	150.00	S	D	3/20/2009	3/20/2009	NOREF	550029497
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,923,302.86	S	C	3/24/2009	3/24/2009	O4611562	1368609083FF
Citi 4061-5501	LBCC	10000904/41	USD	32,013,479.31	S	C	3/25/2009	3/25/2009	C0090842934301	C00002025946 J00006591360 IRVTUS3NXXX
Citi 4061-5501	LBCC	10000904/41	USD	13,689.58	S	C	3/25/2009	3/25/2009	O4613148	F00908402E6301
Citi 4061-5659	LCPI	10000904/21	USD	10,258.83	S	C	3/25/2009	3/25/2009	090325006797	F00908401ADB01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,738.44	S	C	3/25/2009	3/25/2009	CW-H-28636	F00908404A6A01
Citi 4061-5659	LCPI	10000904/21	USD	1,771.08	S	C	3/25/2009	3/25/2009	090325006796	F00908401ADA01
Citi 4061-5659	LCPI	10000904/21	USD	1,398.23	S	C	3/25/2009	3/25/2009	090325006795	F00908401AE901
Citi 4061-5501	LBCC	10000904/41	USD	833.33	S	C	3/25/2009	3/25/2009	090325020703	F0090840438501
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	687.08	S	C	3/25/2009	3/25/2009	CW-H-28657	F00908404A6901
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	3/25/2009	3/25/2009	090325020712	F0090840437701
Citi 4061-5659	LCPI	10000904/21	USD	30.50	S	C	3/25/2009	3/25/2009	NONREF	G0190842164101
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	24,250.00	S	C	3/26/2009	3/26/2009	090325030033	F00908500D7901
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,192.34	S	C	3/26/2009	3/26/2009	OT0.8GZA8U	F009085065DC01
Citi 4061-5659	LCPI	10000904/21	USD	263,156.78	S	C	3/27/2009	3/27/2009	OSA OF 09/03/27	C0090864041101
Citi 4061-5659	LCPI	10000904/21	USD	20,531.52	S	C	3/27/2009	3/27/2009	OSA OF 09/03/27	C0090863967601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	689.69	S	C	3/27/2009	3/27/2009	O(008HOVGG	F00908605A1801
Citi 4061-5659	LCPI	10000904/21	USD	5,565,180.00	S	C	3/3/2009	3/3/2009	090303014153	F0090620328D01
Citi 4061-5659	LCPI	10000904/21	USD	3,363,420.00	S	C	3/3/2009	3/3/2009	090303014152	F0090620371601
Citi 4061-5659	LCPI	10000904/21	USD	76,660.50	S	C	3/3/2009	3/3/2009	OSA OF 09/03/03	C0090623933201
Citi 4061-5659	LCPI	10000904/21	USD	9,063.09	S	C	3/3/2009	3/3/2009	OSA OF 09/03/03	C0090624155801
Citi 3077-4322	LBSF	09819775-USD	USD	12.87	S	C	3/3/2009	3/3/2009	NONREF	F0090620275F01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	838,560.93	S	C	3/30/2009	3/30/2009	2009089001476	6777700089FC
Citi 3054-5087	LBCC	AA7-95008	USD	34,875.00	S	C	3/30/2009	3/30/2009	S0682260A30101	C0090894865101
Citi 4061-5501	LBCC	10000904/41	USD	32,292,907.03	S	C	3/31/2009	3/31/2009	NOT APPLICABLE	D00005747356 J00006619717
JPM 066-647517	LBSF	GCCM-BN-09812097-USD	USD	200,000.00	S	C	3/31/2009	3/31/2009	O21000021	R-1932809090FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	29,793.75	S	C	3/31/2009	3/31/2009	CAP OF 09/03/31	C0090904058001
Citi 4061-5659	LCPI	10000904/21	USD	10,208.63	S	C	3/4/2009	3/4/2009	OSA OF 09/03/04	C0090633772201
Citi 4061-5501	LBCC	10000904/41	USD	7,500.00	S	C	3/4/2009	3/4/2009	MANUAL	C00002013506 J00006519812
Citi 4061-5659	LCPI	10000904/21	USD	3,017.57	S	C	3/4/2009	3/4/2009	OSA OF 09/03/04	C0090634243401
Citi 4061-5501	LBCC	10000904/41	USD	1,062.43	S	C	3/4/2009	3/4/2009	F0090630382301	C00002013490 J00006519801 PNBUS33CHA
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,833,107.74	S	C	3/5/2009	3/5/2009	GENERAL MOTORS	F009064064FF01

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Citi 4061-5659	LCPI	10000904/21	USD	101,707.71	S	C	3/5/2009	3/5/2009	OSA OF 09/03/05	C0090643649801
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	24,552.53	S	C	3/5/2009	3/5/2009	150090305MT06307	F009064049CA01
Citi 4061-5659	LCPI	10000904/21	USD	2,992.62	S	C	3/5/2009	3/5/2009	OSA OF 09/03/05	C0090644051801
Citi 4061-5501	LBCC	10000904/41	USD	1,588.65	S	C	3/5/2009	3/5/2009	O4568143	F009064020C701
Citi 4061-5659	LCPI	10000904/21	USD	53,999.72	S	C	3/6/2009	3/6/2009	OSA OF 09/03/06	C0090653588201
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	8,000.00	S	C	3/6/2009	3/6/2009	TT FRT038874MNY	F00906501FF001
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	6,346.68	S	C	3/6/2009	3/6/2009	168283	3220609065FF
Citi 4061-5659	LCPI	10000904/21	USD	3,000.51	S	C	3/6/2009	3/6/2009	OSA OF 09/03/06	C0090653591201
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,013.70	S	C	3/6/2009	3/6/2009	100376393	F00906502F4E01
Citi 4061-5659	LCPI	10000904/21	USD	2,982.11	S	C	3/9/2009	3/9/2009	OSA OF 09/03/09	C0090683640901
Citi 4061-5659	LCPI	10000904/21	USD	1,144.46	S	C	3/9/2009	3/9/2009	OSA OF 09/03/09	C0090683656801
Citi 4061-5659	LCPI	10000904/21	USD	1,779,210.30	S	C	4/1/2009	4/1/2009	090401023008	F00909103A2E01
Citi 4061-5659	LCPI	10000904/21	USD	1,122,875.00	S	C	4/1/2009	4/1/2009	090401050721	F0090910923E01
Citi 4061-5659	LCPI	10000904/21	USD	1,016,691.60	S	C	4/1/2009	4/1/2009	090401023007	F00909103A2D01
Citi 4061-5659	LCPI	10000904/21	USD	508,345.80	S	C	4/1/2009	4/1/2009	090401023005	F00909103A2C01
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	788.64	S	C	4/1/2009	4/1/2009	0000000000000060	6790809091FF
JPM 066-210-860	LCPI	10000907/21	USD	27.59	S	C	4/1/2009	4/1/2009	31Y9830578091	0911000578ZA
Citi 4061-5501	LBCC	10000904/41	USD	20.57	S	C	4/1/2009	4/1/2009	00014DGTX000	F009091028D201
DnB 79660201292	LBDP	098-37765	NOK	28.95	S	C	4/1/2009	3/31/2009	NONREF	796697/
BofA 601917062016	LBFP	99799046	EUR	307.83	S	C	4/1/2009	3/31/2009	NONREF	6019
BofA 601917062016	LBFP	99799046	EUR	1,931,614.18	S	D	4/1/2009	4/1/2009	PAYMENT	60190910101201
Citi 8013713	LBFP	997-99045	GBP	7.78	S	D	4/1/2009	3/31/2009	NONREF	8013713
Citi 4061-5659	LCPI	10000904/21	USD	184,308.57	S	C	4/10/2009	4/10/2009	OSA OF 09/04/10	C0091001423601
Citi 4061-5659	LCPI	10000904/21	USD	20,030.32	S	C	4/10/2009	4/10/2009	OSA OF 09/04/10	C0091001389101
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	393,336.94	S	C	4/14/2009	4/14/2009	01090414001220NN	C0091043400601
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	29,945.98	S	C	4/14/2009	4/14/2009	021000089	F0091040571901
BofA 601413713014	LBDP	09837748	CHF	169.42	S	D	4/15/2009	4/15/2009	BILLING CHARGES	
BofA 601413118016	LBFP	997-99044	CHF	169.42	S	D	4/15/2009	4/15/2009	BILLING CHARGES	60144960001001
BofA 601917062016	LBFP	99799046	EUR	112.00	S	D	4/15/2009	4/15/2009	BILLING CHARGES	60194960011001
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	63,958,000.00	S	C	4/16/2009	4/16/2009	NOREF	5683300106FC
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,269,000.00	S	C	4/16/2009	4/16/2009	NOREF	5685600106FC
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	3,763.05	S	D	4/16/2009	4/17/2009	NONREF	9245312107WD
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	963,631.88	S	D	4/17/2009	4/20/2009	NONREF	6953618110WD
Citi 4061-5659	LCPI	10000904/21	USD	122,119.25	S	C	4/17/2009	4/17/2009	OSA OF 09/04/17	C0091073852801
Citi 4061-5659	LCPI	10000904/21	USD	19,969.97	S	C	4/17/2009	4/17/2009	OSA OF 09/04/17	C0091073812001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	9,999.99	S	C	4/2/2009	4/2/2009	0000022494	F009092065D501
Citi 3077-4322	LBCS	09819775-USD	USD	8.68	S	C	4/2/2009	4/2/2009	NONREF	F009092027C301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	78,890.63	S	C	4/20/2009	4/20/2009	NOREF	4316900110FC
Citi 4061-5501	LBCC	10000904/41	USD	618.44	S	C	4/20/2009	4/20/2009	NONREF	F00911002D5201
Citi 4061-5501	LBCC	10000904/41	USD	534.04	S	C	4/20/2009	4/20/2009	NONREF	F00911002D5301
Citi 4061-5501	LBCC	10000904/41	USD	402.16	S	C	4/20/2009	4/20/2009	NONREF	F0091100322501
Citi 4061-5501	LBCC	10000904/41	USD	336.79	S	C	4/20/2009	4/20/2009	NONREF	F00911002D4201

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Citi 4061-5501	LBCC	10000904/41	USD	10.00	S	C	4/20/2009	4/20/2009	NONREF	F00911002D4F01
Citi 4061-5501	LBCC	10000904/41	USD	2.59	S	C	4/20/2009	4/20/2009	NONREF	F00911002D5101
JPM 066-210-860	LCPI	10000907/21	USD	214,353.76	S	D	4/22/2009	4/22/2009	214353.76	R-7105900107FS
Citi 2015477006	LBCS	09812101-CAD	CAD	150.00	S	D	4/22/2009	4/22/2009	NOREF	550030008
Citi 4061-5501	LBCC	10000904/41	USD	3,248.85	S	C	4/23/2009	4/23/2009	O4697679	F0091130284901
Citi 4061-5659	LCPI	10000904/21	USD	49,972.49	S	C	4/24/2009	4/24/2009	OSA OF 09/04/24	C0091144146601
Citi 4061-5659	LCPI	10000904/21	USD	19,834.07	S	C	4/24/2009	4/24/2009	OSA OF 09/04/24	C0091144078501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,782,762.94	S	C	4/27/2009	4/27/2009	O4700748	1924009117FF
Citi 4061-5501	LBCC	10000904/41	USD	13,624.14	S	C	4/27/2009	4/27/2009	O4697962	F00911701FF901
Citi 4061-5659	LCPI	10000904/21	USD	7,664.61	S	C	4/27/2009	4/27/2009	090427010684	F0091170272401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	5,633.12	S	C	4/27/2009	4/27/2009	CW-H-28808	F009117043CD01
Citi 4061-5659	LCPI	10000904/21	USD	3,236.76	S	C	4/27/2009	4/27/2009	090427010683	F0091170272301
Citi 4061-5659	LCPI	10000904/21	USD	2,555.15	S	C	4/27/2009	4/27/2009	090427010682	F0091170272201
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	817.86	S	C	4/27/2009	4/27/2009	CW-H-28820	F009117043CC01
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	4/27/2009	4/27/2009	090427007063	F00911701C9A01
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	4/27/2009	4/27/2009	090427007070	F00911701C9F01
Citi 4061-5659	LCPI	10000904/21	USD	30.30	S	C	4/27/2009	4/27/2009	NONREF	G0191173999501
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	3,775.14	S	C	4/28/2009	4/28/2009	NONREF	G0191182032101
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	3,329.90	S	C	4/29/2009	4/29/2009	168458	5549409119FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,761,863.79	S	D	4/3/2009	4/6/2009	NONREF	2172219096WD
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	200,788.64	S	D	4/3/2009	4/6/2009	NONREF	2289819096WD
Citi 4061-5659	LCPI	10000904/21	USD	197,846.42	S	C	4/3/2009	4/3/2009	OSA OF 09/04/03	C0090933632601
Citi 4061-5659	LCPI	10000904/21	USD	20,268.10	S	C	4/3/2009	4/3/2009	OSA OF 09/04/03	C0090933751301
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	3,763.05	S	C	4/3/2009	4/3/2009	168331	0309909093FF
Citi 4061-5659	LCPI	10000904/21	USD	86,439,188.10	S	D	4/30/2009	4/30/2009	LCPI40615659	S0691061476201
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	30,399,304.78	S	D	4/30/2009	4/30/2009	LBHI40615202	S069106146BE01
Citi 3062-6522	LBSF	GCCM-BN-09861020-USD	USD	2,711,953.09	S	D	4/30/2009	4/30/2009	LBSF30626522	S0691061474A01
Citi 4061-5501	LBCC	10000904/41	USD	1,189,960.45	S	D	4/30/2009	4/30/2009	LBCC40615501	S069106145DC01
Citi 3077-4322	LBCS	09819775-USD	USD	661,197.63	S	D	4/30/2009	4/30/2009	LBCS30774322	S0691061465601
Citi 4061-5659	LCPI	10000904/21	USD	267,857.98	S	C	4/30/2009	4/30/2009	SWF OF 09/04/30	F0091200915A01
Citi 3054-5087	LBCC	AA7-95008	USD	15,674,595.21	S	D	4/30/2009	4/30/2009	LBCC30545087	S0691061461701
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	963,631.88	S	C	4/6/2009	4/6/2009	167346	2562009096FF
Citi 4061-5501	LBCC	10000904/41	USD	710.36	S	C	4/6/2009	4/6/2009	O4651491	F00909603FA301
Citi 4061-5659	LCPI	10000904/21	USD	53,186.40	S	C	4/7/2009	4/7/2009	000010869	F0090970520E01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	220,944,159.82	S	D	5/1/2009	5/1/2009	LBHI30622222	S0691061469901
Citi 4061-5659	LCPI	10000904/21	USD	2,449,750.00	S	C	5/1/2009	5/1/2009	090501045826	F0091210724C01
Citi 4061-5659	LCPI	10000904/21	USD	274,951.68	S	C	5/1/2009	5/1/2009	OSA OF 09/05/01	C0091212308901
Citi 4061-5659	LCPI	10000904/21	USD	19,948.45	S	C	5/1/2009	5/1/2009	OSA OF 09/05/01	C0091212556001

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JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	267.74	S	C	5/1/2009	5/1/2009	000000000000072	6022009121FF
Citi 4061-5501	LBCC	10000904/41	USD	90.36	S	C	5/1/2009	5/1/2009	00014Y7XS000	F0091210218B01
JPM 066-210-860	LCPI	10000907/21	USD	18.69	S	C	5/1/2009	5/1/2009	31Y9830560121	1211000560ZA
DnB 79660201292	LBDP	098-37765	NOK	14.49	S	C	5/1/2009	4/30/2009	NONREF	796697/
Citi 8013713	LBFP	997-99045	GBP	7.03	S	D	5/1/2009	4/30/2009	NONREF	8013713
Citi 4061-5659	LCPI	10000904/21	USD	40,675.10	S	C	5/15/2009	5/15/2009	OSA OF 09/05/15	C0091354437501
Citi 4061-5659	LCPI	10000904/21	USD	19,676.73	S	C	5/15/2009	5/15/2009	OSA OF 09/05/15	C0091354373301
BofA 601413713014	LBDP	09837748	CHF	169.20	S	D	5/15/2009	5/15/2009	BILLING CHARGES	
BofA 601413118016	LBFP	997-99044	CHF	169.20	S	D	5/15/2009	5/15/2009	BILLING CHARGES	60145260038201
BofA 601917062016	LBFP	99799046	EUR	157.00	S	D	5/15/2009	5/15/2009	BILLING CHARGES	60195260020901
Citi 4061-5501	LBCC	10000904/41	USD	1,942.87	S	C	5/18/2009	5/18/2009	98242676229360	F009138058C401
Citi 4061-5501	LBCC	10000904/41	USD	666.28	S	C	5/18/2009	5/18/2009	NONREF	F00913804AA001
Citi 4061-5501	LBCC	10000904/41	USD	617.49	S	C	5/18/2009	5/18/2009	NONREF	F00913804A9F01
Citi 4061-5501	LBCC	10000904/41	USD	392.77	S	C	5/18/2009	5/18/2009	NONREF	F00913804C5101
Citi 4061-5501	LBCC	10000904/41	USD	374.65	S	C	5/18/2009	5/18/2009	NONREF	F00913804AA101
Citi 4061-5501	LBCC	10000904/41	USD	6.12	S	C	5/18/2009	5/18/2009	NONREF	F00913804AA801
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	106.80	S	C	5/19/2009	5/19/2009	NONREF	1392645652TC
Citi 2015477006	LBCS	09812101-CAD	CAD	2,563,762.54	S	D	5/19/2009	5/19/2009	CAD	3912512446
Citi 4061-5659	LCPI	10000904/21	USD	3,506,612.06	S	D	5/22/2009	5/22/2009	USD3506612.06	S0691410F9E901
Citi 4061-5659	LCPI	10000904/21	USD	43,100.68	S	C	5/22/2009	5/22/2009	OSA OF 09/05/22	C0091424192601
Citi 4061-5659	LCPI	10000904/21	USD	19,586.21	S	C	5/22/2009	5/22/2009	OSA OF 09/05/22	C0091424112801
Citi 2015477006	LBCS	09812101-CAD	CAD	150.00	S	D	5/22/2009	5/22/2009	NOREF	550030519
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	2,069,768.27	S	D	5/26/2009	5/27/2009	NONREF	4792315147WD
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,350,461.72	S	C	5/26/2009	5/26/2009	O4777491	3115209146FF
Citi 4061-5501	LBCC	10000904/41	USD	13,459.44	S	C	5/26/2009	5/26/2009	O4776773	F0091460310D01
Citi 4061-5659	LCPI	10000904/21	USD	11,501.38	S	C	5/26/2009	5/26/2009	090526008445	F0091460213301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,875.54	S	C	5/26/2009	5/26/2009	CW-H-28999	F0091460499A01
Citi 4061-5659	LCPI	10000904/21	USD	2,399.70	S	C	5/26/2009	5/26/2009	090526008444	F0091460213201
Citi 4061-5659	LCPI	10000904/21	USD	1,894.39	S	C	5/26/2009	5/26/2009	090526008443	F0091460212601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	706.26	S	C	5/26/2009	5/26/2009	CW-H-29011	F0091460499901
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	5/26/2009	5/26/2009	090526015808	F0091460373401
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	5/26/2009	5/26/2009	090526015816	F0091460373601
Citi 4061-5659	LCPI	10000904/21	USD	30.09	S	C	5/26/2009	5/26/2009	NONREF	G0191465107201
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	17,015.91	S	C	5/27/2009	5/27/2009	100376393	F00914706F2E01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,100,000.12	S	C	5/28/2009	5/28/2009	021000089	F009148051D601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	183,333.30	S	C	5/28/2009	5/28/2009	021000089	F00914802B6C01
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	168,617.72	S	C	5/29/2009	5/29/2009	SCMN090529087121	F0091490561801
Citi 4061-5659	LCPI	10000904/21	USD	148,211.55	S	C	5/29/2009	5/29/2009	OSA OF 09/05/29	C0091494757501
Citi 4061-5659	LCPI	10000904/21	USD	19,625.34	S	C	5/29/2009	5/29/2009	OSA OF 09/05/29	C0091494631401
Citi 4061-5501	LBCC	10000904/41	USD	0.09	S	C	5/29/2009	6/1/2009	F0091490914401	C00002079035 J00006849275 CHASUS33XXX
JPM 066-292-301	LBSF	09838234-USD	USD	776,568.81	S	D	5/4/2009	5/4/2009	LBSF1	R-8846500117JS
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,166.67	S	C	5/4/2009	5/4/2009	NONREF	LCT91241586400

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Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	505.86	S	C	5/4/2009	5/4/2009	NONREF	LCT91241586300
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	13.89	S	C	5/4/2009	5/4/2009	NONREF	LCT91241586100
Citi 3077-4322	LBCS	09819775-USD	USD	4.65	S	C	5/4/2009	5/4/2009	NONREF	F0091240271401
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	287,005.33	S	C	5/6/2009	5/6/2009	JCHAN16204	1945209126FF
Citi 4061-5501	LBCC	10000904/41	USD	2,395.18	S	C	5/6/2009	5/6/2009	O4735389	F0091260264601
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	450.25	S	C	5/6/2009	5/6/2009	168525	4014709126FF
Citi 4061-5659	LCPI	10000904/21	USD	188,325.63	S	C	5/8/2009	5/8/2009	OSA OF 09/05/08	C0091283832201
JPM 066-902630	LBDP	08933517-USD	USD	182,027.70	S	D	5/8/2009	5/8/2009	NONREF	3969515128WD
Citi 4061-5659	LCPI	10000904/21	USD	20,043.89	S	C	5/8/2009	5/8/2009	OSA OF 09/05/08	C0091283766301
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	11,830.50	S	C	6/1/2009	6/1/2009	168625	7318509152FF
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	205.81	S	C	6/1/2009	6/1/2009	0000000000000061	5984009152FF
Citi 4061-5501	LBCC	10000904/41	USD	44.32	S	C	6/1/2009	6/1/2009	00015FU79000	F0091520321A01
DnB 79660201292	LBDP	098-37765	NOK	4.83	S	C	6/1/2009	5/29/2009	NONREF	796697/
Citi 8013713	LBFP	997-99045	GBP	7.28	S	D	6/1/2009	5/29/2009	NONREF	8013713
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,285,106.92	S	C	6/10/2009	6/10/2009	NONREF	2412100161JO
Citi 4061-5659	LCPI	10000904/21	USD	56,035.97	S	C	6/12/2009	6/12/2009	OSA OF 09/06/12	C0091633785501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	51,525.78	S	C	6/12/2009	6/12/2009	JCHAN16204	4092709163FF
Citi 4061-5659	LCPI	10000904/21	USD	19,634.19	S	C	6/12/2009	6/12/2009	OSA OF 09/06/12	C0091633917701
BofA 601413713014	LBDP	09837748	CHF	169.09	S	D	6/15/2009	6/15/2009	BILLING CHARGES	
BofA 601917062016	LBFP	997-99044	CHF	169.09	S	D	6/15/2009	6/15/2009	BILLING CHARGES	60145590001001
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	77.06	S	C	6/16/2009	6/16/2009	NONREF	F0091670273401
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	1,301,297.92	S	D	6/18/2009	6/19/2009	NONREF	0082014170WD
Citi 4061-5501	LBCC	10000904/41	USD	646.35	S	C	6/18/2009	6/18/2009	NONREF	F00916904A3A01
Citi 4061-5501	LBCC	10000904/41	USD	584.41	S	C	6/18/2009	6/18/2009	NONREF	F00916904A3F01
Citi 4061-5501	LBCC	10000904/41	USD	354.62	S	C	6/18/2009	6/18/2009	NONREF	F00916902F1201
Citi 4061-5501	LBCC	10000904/41	USD	291.15	S	C	6/18/2009	6/18/2009	NONREF	F00916904A3E01
Citi 4061-5501	LBCC	10000904/41	USD	10.44	S	C	6/18/2009	6/18/2009	NONREF	F00916904A3801
Citi 4061-5501	LBCC	10000904/41	USD	5.17	S	C	6/18/2009	6/18/2009	NONREF	F00916904A3901
Citi 4061-5659	LCPI	10000904/21	USD	133,592.12	S	C	6/19/2009	6/19/2009	OSA OF 09/06/19	C0091703987401
Citi 4061-5659	LCPI	10000904/21	USD	19,559.95	S	C	6/19/2009	6/19/2009	OSA OF 09/06/19	C0091704196901
Citi 2015477006	LBCS	09812101-CAD	CAD	155.00	S	D	6/19/2009	6/19/2009	NOREF	550031033
Citi 3077-4322	LBCS	09819775-USD	USD	6.30	S	C	6/2/2009	6/2/2009	NONREF	F009153029FF01
JPM 066-292-301	LBSF	09838234-USD	USD	85,298.15	S	C	6/22/2009	6/22/2009	090622014698	2942109173FF
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	10,000.00	S	C	6/24/2009	6/24/2009	TT FRT091187MNY	F009175000C501
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,357,878.00	S	D	6/25/2009	6/26/2009	NONREF	5395313177WD

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JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,177,160.63	S	C	6/25/2009	6/25/2009	O4857772	1956409176FF
Citi 4061-5501	LBCC	10000904/41	USD	13,321.85	S	C	6/25/2009	6/25/2009	O4860047	F00917601FC501
Citi 4061-5659	LCPI	10000904/21	USD	8,700.13	S	C	6/25/2009	6/25/2009	090625007741	F00917601C2F01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,493.38	S	C	6/25/2009	6/25/2009	CW-H-29198	F0091760409101
Citi 4061-5659	LCPI	10000904/21	USD	3,370.98	S	C	6/25/2009	6/25/2009	090625007740	F00917601C1B01
Citi 4061-5659	LCPI	10000904/21	USD	2,661.23	S	C	6/25/2009	6/25/2009	090625007739	F00917601C1A01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	642.40	S	C	6/25/2009	6/25/2009	CW-H-29210	F0091760408101
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	6/25/2009	6/25/2009	090625003763	F00917600F4D01
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	6/25/2009	6/25/2009	090625003771	F00917600F4E01
Citi 4061-5659	LCPI	10000904/21	USD	29.89	S	C	6/25/2009	6/25/2009	NONREF	G0191763131901
Citi 4061-5659	LCPI	10000904/21	USD	40,051.83	S	C	6/26/2009	6/26/2009	OSA OF 09/06/26	C0091774447101
Citi 4061-5659	LCPI	10000904/21	USD	19,751.79	S	C	6/26/2009	6/26/2009	OSA OF 09/06/26	C0091774578701
Citi 4061-5659	LCPI	10000904/21	USD	522.22	S	C	6/3/2009	6/3/2009	000011453	F009154053E401
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	265,425.00	S	C	6/30/2009	6/30/2009	OS1 OF 09/06/30	C0091815975401
JPM 066-647517	LBCC	GCCM-BN-09812097-USD	USD	202,222.22	S	C	6/30/2009	6/30/2009	021000021	R-2507709181FF
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	28,917.78	S	C	6/30/2009	6/30/2009	CAP OF 09/06/30	C0091815656601
Citi 4061-5659	LCPI	10000904/21	USD	505,022.91	S	C	6/4/2009	6/4/2009	090604013806	F009155030F001
Citi 4061-5659	LCPI	10000904/21	USD	101,238.71	S	C	6/5/2009	6/5/2009	OSA OF 09/06/05	C0091564107101
Citi 4061-5659	LCPI	10000904/21	USD	19,671.71	S	C	6/5/2009	6/5/2009	OSA OF 09/06/05	C0091564216801
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,546,131.06	S	C	7/1/2009	7/1/2009	GENERAL MOTORS	F009182095FE01
Citi 4061-5659	LCPI	10000904/21	USD	547,733.34	S	C	7/1/2009	7/1/2009	090701040863	F009182062AB01
Citi 4061-5501	LBCC	10000904/41	USD	7.45	S	C	7/1/2009	7/1/2009	000163GFJ000	F009182029B201
JPM 066-647517	LBCC	GCCM-BN-09812097-USD	USD	6.04	S	C	7/1/2009	7/1/2009	0000000000000051	6294009182FF
Citi 8013713	LBFP	997-99045	GBP	7.05	S	D	7/1/2009	6/30/2009	NONREF	8013713
Citi 4061-5659	LCPI	10000904/21	USD	115,226.00	S	C	7/10/2009	7/10/2009	OSA OF 09/07/10	C0091913755101
Citi 4061-5659	LCPI	10000904/21	USD	19,136.85	S	C	7/10/2009	7/10/2009	OSA OF 09/07/10	C0091913631801
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,225,743.00	S	D	7/14/2009	7/15/2009	NONREF	1891118196WD
JPM 066-647517	LBCC	GCCM-BN-09812097-USD	USD	202,228.26	S	D	7/14/2009	7/15/2009	NONREF	2327318196WD
BofA 601413713014	LBDP	09837748	CHF	170.75	S	D	7/15/2009	7/15/2009	BILLING CHARGES	
BofA 17063-014	LBDP	09837761	EUR	112.00	S	D	7/15/2009	7/15/2009	BILLING CHARGES	60195870010601
BofA 601413713014	LBDP	997-99044	CHF	170.75	S	D	7/15/2009	7/15/2009	BILLING CHARGES	60145870001001
BofA 601917062016	LBFP	99799046	EUR	112.00	S	D	7/15/2009	7/15/2009	BILLING CHARGES	60195870010501
Citi 4061-5659	LCPI	10000904/21	USD	146,361.73	S	C	7/17/2009	7/17/2009	OSA OF 09/07/17	C0091983807901
Citi 4061-5659	LCPI	10000904/21	USD	18,909.79	S	C	7/17/2009	7/17/2009	OSA OF 09/07/17	C0091984064801
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	48,581.82	S	C	7/2/2009	7/2/2009	NONREF	8596700183FS
Citi 3077-4322	LBCC	09819775-USD	USD	7.02	S	C	7/2/2009	7/2/2009	NONREF	F00918302C7201
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	121,349.50	S	C	7/20/2009	7/20/2009	NONREF	S0692011482301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	976.80	S	C	7/20/2009	7/20/2009	D00005435426	G0192013888901
Citi 4061-5501	LBCC	10000904/41	USD	696.84	S	C	7/20/2009	7/20/2009	NONREF	F009201053D801
Citi 4061-5501	LBCC	10000904/41	USD	554.84	S	C	7/20/2009	7/20/2009	NONREF	F009201053D701
Citi 4061-5501	LBCC	10000904/41	USD	337.34	S	C	7/20/2009	7/20/2009	NONREF	F009201053D901
Citi 4061-5501	LBCC	10000904/41	USD	304.62	S	C	7/20/2009	7/20/2009	NONREF	F009201054D401

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Citi 4061-5501	LBCC	10000904/41	USD	4.60	S	C	7/20/2009	7/21/2009	WRITEOFF	F009201053D601
Citi 4061-5501	LBCC	10000904/41	USD	4.59	S	C	7/20/2009	7/28/2009	WRITEOFF	F009201053D601
Citi 4061-5501	LBCC	10000904/41	USD	2.65	S	C	7/20/2009	7/20/2009	NONREF	F009201053D601
Citi 2015477006	LBCC	09812101-CAD	CAD	180.00	S	D	7/22/2009	7/22/2009	NOREF	550031546
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,920,621.32	S	C	7/24/2009	7/24/2009	S069204136DF01	F00920504B4401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,920,621.32	S	D	7/24/2009	7/24/2009	LBHIJULY23	S069204136DF01
Citi 4061-5659	LCPI	10000904/21	USD	2,142,450.45	S	D	7/24/2009	7/24/2009	LCPIJULY23	S0692041392101
Citi 3062-6522	LBSF	GCCM-BN-09861020-USD	USD	2,012,434.43	S	D	7/24/2009	7/24/2009	LBSFJULY23	S069204137DF01
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	473,798.79	S	D	7/24/2009	7/24/2009	LBHIJULY232	S069204136F801
Citi 4061-5659	LCPI	10000904/21	USD	62,944.22	S	C	7/24/2009	7/24/2009	OSA OF 09/07/24	C0092053835901
Citi 4061-5501	LBCC	10000904/41	USD	57,124.58	S	D	7/24/2009	7/24/2009	LBCCJULY23	S0692041372401
Citi 4061-5659	LCPI	10000904/21	USD	18,842.36	S	C	7/24/2009	7/24/2009	OSA OF 09/07/24	C0092053801301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,005,464.42	S	C	7/27/2009	7/27/2009	O4948432	1844909208FF
Citi 4061-5501	LBCC	10000904/41	USD	13,073.05	S	C	7/27/2009	7/27/2009	O4937644	F00920801DBD01
Citi 4061-5659	LCPI	10000904/21	USD	8,139.32	S	C	7/27/2009	7/27/2009	090727006997	F00920801CA601
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,760.00	S	C	7/27/2009	7/27/2009	CW-H-29360	F00920803B3F01
Citi 4061-5659	LCPI	10000904/21	USD	3,444.78	S	C	7/27/2009	7/27/2009	090727014326	F009208031B201
Citi 4061-5659	LCPI	10000904/21	USD	2,719.49	S	C	7/27/2009	7/27/2009	090727014325	F009208031B101
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	680.00	S	C	7/27/2009	7/27/2009	CW-H-29372	F00920803B3E01
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	7/27/2009	7/27/2009	090727012704	F00920802CCE01
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	7/27/2009	7/27/2009	090727012710	F00920802CD401
Citi 4061-5659	LCPI	10000904/21	USD	29.68	S	C	7/27/2009	7/27/2009	NONREF	G0192082466301
Citi 0159925404	LBCC	09812102-JPY	JPY	10,000.00	S	D	7/27/2009	7/27/2009	9449205204	3189637931
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	216,918.99	S	C	7/28/2009	7/28/2009	090728006442	1271609209FF
Citi 4061-5659	LCPI	10000904/21	USD	264,519.52	S	C	7/3/2009	7/3/2009	OSA OF 09/07/03	C0091843199201
Citi 4061-5659	LCPI	10000904/21	USD	19,411.63	S	C	7/3/2009	7/3/2009	OSA OF 09/07/03	C0091842966301
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	1,414,482.56	S	C	7/30/2009	7/30/2009	150090730MT06552	F0092110560501
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	594,152.68	S	C	7/30/2009	7/30/2009	150090730MT06553	F0092110560701
Citi 4061-5659	LCPI	10000904/21	USD	1,889,944.04	S	C	7/31/2009	7/31/2009	090731026535	F00921204B0201
Citi 4061-5659	LCPI	10000904/21	USD	209,955.72	S	C	7/31/2009	7/31/2009	OSA OF 09/07/31	C0092125030301
Citi 4061-5659	LCPI	10000904/21	USD	18,834.25	S	C	7/31/2009	7/31/2009	OSA OF 09/07/31	C0092124772501
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,011,238.70	S	C	7/6/2009	7/6/2009	OX098MBH00	F0091870676401
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	29,756.07	S	C	7/6/2009	7/6/2009	SCMN090706218034	F0091870520C01
Citi 4061-5501	LBCC	10000904/41	USD	636.63	S	C	7/6/2009	7/6/2009	95246905572325	F0091870455001
Citi 4061-5659	LCPI	10000904/21	USD	230.14	S	C	7/6/2009	7/6/2009	000011809	F0091870608501
Citi 3062-6522	LBSF	GCCM-BN-09861020-USD	USD	1,395,830.00	S	C	7/7/2009	7/7/2009	TERMINATION	C0091880045201
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	11,277.27	S	C	7/8/2009	7/8/2009	NONREF	F0091890533F01
Citi 3062-6522	LBSF	GCCM-BN-09861020-USD	USD	341,057.21	S	C	7/9/2009	7/9/2009	FT090709010415	F0091900101701
Citi 3062-6522	LBSF	GCCM-BN-09861020-USD	USD	275,547.22	S	C	7/9/2009	7/9/2009	FT090709010491	F0091900103B01
Citi 3077-4322	LBCC	09819775-USD	USD	0.47	S	C	7/9/2009	7/9/2009	NONREF	F0091900254401
Citi 8013713	LBFP	997-99045	GBP	7.30	S	D	8/1/2009	7/31/2009	NONREF	8013713
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	346,324.00	S	C	8/10/2009	8/10/2009	I8AF57051400095D	F009222054E401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	27,097.72	S	D	8/10/2009	8/10/2009	D00005843123	S0692190EBC201
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	162.94	S	D	8/11/2009	8/11/2009	D00005845045	S069223120D401
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,920,621.32	S	D	8/12/2009	8/12/2009	USD4920621.32	S0692240D00D01
Citi 4061-5659	LCPI	10000904/21	USD	43,493.37	S	C	8/14/2009	8/14/2009	OSA OF 09/08/14	C0092264143301
Citi 4061-5659	LCPI	10000904/21	USD	18,693.55	S	C	8/14/2009	8/14/2009	OSA OF 09/08/14	C0092264309301
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	7,322.01	S	C	8/14/2009	8/14/2009	SCMN090813350617	F00922603D8201

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BofA 17063-014	LBDP	09837761	EUR	321.00	S	C	8/14/2009	8/14/2009	6019226LEE73	6019226LEE7301
BofA 601917062016	LBFP	99799046	EUR	170.17	S	C	8/14/2009	8/14/2009	6019226LEE72	6019226LEE7201
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	389,636.90	S	C	8/17/2009	8/17/2009	OBCHITTENDENT	2957709229FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,088.89	S	C	8/17/2009	8/17/2009	OBCHITTENDENT	2954409229FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	6,501.75	S	C	8/17/2009	8/17/2009	OBCHITTENDENT	2953309229FF
BofA 601413713014	LBDP	09837748	CHF	170.66	S	D	8/17/2009	8/17/2009	BILLING CHARGES	
BofA 601413713014	LBDP	997-99044	CHF	170.66	S	D	8/17/2009	8/17/2009	BILLING CHARGES	60146180064101
Citi 4061-5501	LBCC	10000904/41	USD	772.64	S	C	8/18/2009	8/18/2009	NONREF	F00923003AFB01
Citi 4061-5501	LBCC	10000904/41	USD	603.08	S	C	8/18/2009	8/18/2009	NONREF	F00923003AFC01
Citi 4061-5501	LBCC	10000904/41	USD	353.73	S	C	8/18/2009	8/18/2009	NONREF	F00923003AFD01
Citi 4061-5501	LBCC	10000904/41	USD	304.02	S	C	8/18/2009	8/18/2009	NONREF	F00923003C7201
Citi 4061-5501	LBCC	10000904/41	USD	138.99	S	C	8/18/2009	8/18/2009	NONREF	F00923003AEE01
Citi 4061-5501	LBCC	10000904/41	USD	8.32	S	C	8/18/2009	8/18/2009	NONREF	F00923003AED01
JPM 066-292-301	LBSF	09838234-USD	USD	85,298.15	S	D	8/20/2009	8/20/2009	NONREF	0011300231GM
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	53,267.74	S	C	8/20/2009	8/20/2009	KJENKINS6204	3303509232FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	1,684,509.00	S	D	8/21/2009	8/24/2009	NONREF	8558514236WD
Citi 4061-5659	LCPI	10000904/21	USD	31,729.90	S	C	8/21/2009	8/21/2009	OSA OF 09/08/21	C0092333642201
Citi 4061-5659	LCPI	10000904/21	USD	18,618.96	S	C	8/21/2009	8/21/2009	OSA OF 09/08/21	C0092333595601
Citi 2015477006	LBCS	09812101-CAD	CAD	180.00	S	D	8/24/2009	8/24/2009	NOREF	550032058
Citi 3054-5087	LBCC	AA7-95008	USD	1,920.00	S	C	8/24/2009	8/24/2009	122000034205838	HP020923649984
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	907,541.20	S	C	8/25/2009	8/25/2009	O5022770	1907609237FF
Citi 4061-5659	LCPI	10000904/21	USD	30,806.34	S	C	8/25/2009	8/25/2009	090825009773	F009237022D101
Citi 4061-5659	LCPI	10000904/21	USD	24,319.43	S	C	8/25/2009	8/25/2009	090825009771	F009237022D001
Citi 4061-5501	LBCC	10000904/41	USD	12,846.17	S	C	8/25/2009	8/25/2009	O5024015	F0092370213001
Citi 4061-5659	LCPI	10000904/21	USD	9,303.76	S	C	8/25/2009	8/25/2009	090825009770	F009237022B801
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	4,313.75	S	C	8/25/2009	8/25/2009	CW-H-29535	F0092370345E01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	616.25	S	C	8/25/2009	8/25/2009	CW-H-29547	F0092370346801
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	8/25/2009	8/25/2009	090825016034	F0092370328A01
Citi 4061-5501	LBCC	10000904/41	USD	416.67	S	C	8/25/2009	8/25/2009	090825016043	F0092370328E01
Citi 4061-5659	LCPI	10000904/21	USD	29.47	S	C	8/25/2009	8/25/2009	NONREF	G0192372404701
Citi 0159925404	LBCS	09812102-JPY	JPY	10,000.00	S	D	8/25/2009	8/25/2009	9439236735	3189729929
Citi 4061-5659	LCPI	10000904/21	USD	222,910.53	S	C	8/28/2009	8/28/2009	OSA OF 09/08/28	C0092404717001
Citi 4061-5659	LCPI	10000904/21	USD	18,597.30	S	C	8/28/2009	8/28/2009	OSA OF 09/08/28	C0092404624101
Citi 4061-5659	LCPI	10000904/21	USD	529,777.08	S	C	8/3/2009	8/3/2009	090803027046	F009215041A801
Citi 4061-5501	LBCC	10000904/41	USD	9.78	S	C	8/3/2009	8/3/2009	00016NF73000	F00921501FE901
JPM 066-647517	LBCS	GCCM-BN-09812097-USD	USD	4.75	S	C	8/3/2009	8/3/2009	000000000000052	6319209215FF

Cont. Acc	Entry	GSP Number	CCY	Amount	U/S	D/C	Value Date	Entry Date	Reference 1	Reference 2
Citi 4061-5659	LCPI	10000904/21	USD	3,153,928.48	S	D	8/31/2009	8/31/2009	LCPI3153928.48	S06924013EB901
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	2,116,721.09	S	D	8/31/2009	8/31/2009	LBHI2116721.09	S06924013EA401
Citi 4061-5659	LCPI	10000904/21	USD	1,023,963.88	S	C	8/31/2009	8/31/2009	090831025097	F00924304EA101
Citi 4061-5202	LBHI	GCCM-BN-09830072	USD	353,646.01	S	D	8/31/2009	8/31/2009	LBHI353646.01	S06924013EAD01
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	52,839.65	S	C	8/31/2009	8/31/2009	021000021	3488709243FF
Citi 4061-5501	LBCC	10000904/41	USD	17,993.24	S	D	8/31/2009	8/31/2009	LBCC17993.24	S06924013E7301
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,400.11	S	C	8/4/2009	8/4/2009	CS0001470000003	1208209216FF
JPM 066-143-543	LBSF	GCCM-BN-LBSF CHASE	USD	7,400.11	S	C	8/4/2009	8/4/2009	CS0001470000004	1211109216FF
Citi 3077-4322	LBCS	09819775-USD	USD	3.96	S	C	8/4/2009	8/4/2009	NONREF	F0092160286A01
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	7,329.55	S	C	8/6/2009	8/6/2009	S07705914BD001	F009218042D801
Citi 3062-2222	LBHI	GCCM-BN-LBHI CITI	USD	250.66	S	C	8/6/2009	8/6/2009	S0770511A32601	F00921805D9501
Citi 4061-5659	LCPI	10000904/21	USD	112,658.29	S	C	8/7/2009	8/7/2009	OSA OF 09/08/07	C0092193805401
Citi 4061-5659	LCPI	10000904/21	USD	18,831.95	S	C	8/7/2009	8/7/2009	OSA OF 09/08/07	C0092193759601

B/O GE CAPITAL COMMERCIAL FINANCE
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B/O SOF INVESTMENTS, LP
RBS FIN MKTS FXD INCOME IRD OPS LO
B/O BARCLAYS PLC
B/O CDW COMPUTER CENTER INC.
B/O LEHMAN-PINE CCS LTD
B/O MS SENIOR FUNDING INC.
B/O WELLS FARGO
B/O BANK OF SCOTLAND PLC NY BRANC
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B/O SOCIETE GENERALE
B/O WELLS FARGO BANK N.A.
B/O SLT-GEAC
HSBC BANK USA NEWARK DE 19713
B/O INTRAWEST U.S. HOLDINGS INC.
B/O INTRAWEST CORPORATION
B/O HHF - CASH FLOW DISBURSEMENT
PROSHARES TRUST-ULTRASHORT NEW YOR

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B/O CALYON AMERICAS
B/O NATIONAL CINEMEDIA LLC
B/O LCPL-LEHMAN COMMERCIAL PAPER
B/O TGIT - TEMPLETON INCOME FUND
HSBC FRANCE 103 AVENUE DES CHAMPS

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B/O LEHMAN-PINE CCS LTD
B/O NEW / COMMERCIAL BANKING
B/O FTVIPT-FRANKLIN STRATEGIC INC
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B/O LEHMAN-PINE CCS LTD

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CB FUNDS TRANS PREVIOUS DAY TAMPA
MELLON TRUST OF NEW ENGLAND BOSTON
B/O 70 HUDSON STREET JERSEY CITY

B/O FAR EASTERN INT.L BANK

REF LBF FRB, CLEAR FEES 09/12/08

GID C0082590416301 CHP0019599 REF 00374421/080915 PAY BK ID.0002 PAY BK
JPMORGAN CHASE BANK ORDER FAR EASTERN INT.L BANK 30 CHUN G KING NORTH RD
SEC 1 2ND FL TAIPEI, TAIWAN BENEF SLIIGB2L LEHMA N BROTHERS INTL

GID C008259098401 CHP0083093 REF 085BH001591 PAY BK ID 0487 PAY BK STATE STREET BANK . TRUST CO.N.A.ORDER NBSY NUVEEN ENHANCED MUTISTRAT MAP333 WEST WACKER DRIVE CHICAGO IL 60606 CORR BK STAT E STREET BANK AN

B/O NBSY NUVEEN ENHANCED MUTISTRA

GID C0082592101601 CHP0165395 REF 085BIG05305 PAY BK ID 0487 PAY BK STATE STREET BANK . TRUST CO.N.A.ORDER 1ITB ITC A/C DCI UMB HEDGE EUR C IVEAGH COURT BLOCK D, HARCOURT ROAD DUBLIN 2, IRELAN D CORR BK STATE

B/O 1ITB ITC A/C DCI UMB HEDGE EU

GID F0482590093F01 FED20080915B1Q8181C000636 REF 303069406015073 3 PAY BK ID 026004226PAY BK SOCIETE GENERALE S.A. ORDER COLLATER AL MANAGEMENT 1221 AVENUE OF THE AMERICAS NEW YORK NY 10020 BENE F 3752750CG SOC

B/O COLLATERAL MANAGEMENT

GID F058259013EE01 FED20080915A1Q002HC001607 REF 304950292 PAY B K ID 011000028PAY BK STATE STREET BANK AND TRUST COMPAORDER MM P REMIER STRATEGIC INCOME FD ITG1295 STATE STREET SPRINGFIELD MA 0 1111 INSTRUCT D

B/O MM PREMIER STRATEGIC INCOME F

GID C0082590819501 CHP0062342 REF 584ARB019341OMF PAY BK ID 0159 PAY BK AMERICAN EXPRESS ORDER BANCA DELLE MARCHE, SPA VIA MENIC OCCI 4/6 60021 ANCONA, ITALY INSTRUCT DATE 09/15/08 ADVICE TYPE SWIFT

B/O BANCA DELLE MARCHE, SPA

GID S0682590532501 BOOK REF 8248TYA140601 PAY BK ID 36118342 ORD ER AGRICULTURAL BANK OF CHINA 23/F TOWER 1 ADMIRALTY CENTRE 18 H AR COURT ROAD DETAILS NDF NETTING PYMT BENEF 30545087 INSTRUCT DA TE 09/11/08 ADV

B/O AGRICULTURAL BANK OF CHINA

GID C0082590371301 CHP0016635 REF AAAGU203096 PAY BK ID 0002 PAY BK JPMORGAN CHASE BANK ORDER BANK OF IRELAND SECURITIES SERVICE IFSC DUBLIN 1 IRELAND ORIG BK BANK OF IRELAND SECURITIES SERVIIN STRUUCT DATE 09/

B/O BANK OF IRELAND SECURITIES SE

GID S0682550A74A01 BOOK REF ABGRAA3934SLH3N PAY BK ID 36008944 PAY BK AGRICULTURAL BANK OF GREECE ORDER DETAILS FORFURTHERCREDI TSLJIGB2 INSTRUCT DATE 09/11/08 ADVICE TYPE SWIFT

GID C0082591209501 CHP0101750 REF AGR1220000SLH3N PAY BK ID 079 9 PAY BK UBS AG ORDER INSTRUCT DATE 09/15/08 ADVICE TYPE SWIFT

B/O ALETTI E C BANCA DI INVESTIME

GID C0082590511001 CHP0035509 REF 76313119080004977 PAY BK ID 000 1 PAY BK THE BANK OF NEW YORK MELLON ORDER ALETTI E C BANCA DI I NVESTIMENTO VIA S. SPIRITO 14 MILAN 20121, ITALY DETAILS ACC 305 45087 BENEF SLH

B/O ALIM BAND BANK

GID C0082591242901 CHP0104289 REF ALIMBK0605SLI2L PAY BK ID 050 9 PAY BK WACHOVIA NY INTL ORDER ALIM BAND BANK HEAD OFFICE COPENH AGEN, DENMARK BENEF SLIIGB2L LEHMAN BROTHERS INTERNATIONAL (EURO UNITED KINGDOM

B/O ALIM BAND BANK

GID C0082591204201 CHP0101058 REF ALIMBK3925SLI2L PAY BK ID 050 9 PAY BK WACHOVIA NY INTL ORDER ALIM BAND BANK HEAD OFFICE COPENH AGEN, DENMARK BENEF SLIIGB2L LEHMAN BROTHERS INTERNATIONAL (EURO UNITED KINGDOM

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GID C0082591457701 CHP0117870 REF ALMBKK5349SLI12L PAY BK ID 050 9 PAY BK
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BENEF SLIIGB2L LEHMAN BROTHERS INTERNATIONAL (EURO UNITED KINGDOM

B/O ALM BAND BANK

GID C0082590400701 CHP016991 REF BAERZZ4256SLH13N PAY BK ID 000 2 PAY BK
JPMORGAN CHASE BANK ORDER BANK JULIUS BAER AND CO. LTD. P.O. BOX CH-8010
ZURICH, SWITZERLAND INSTRUCT DATE 09/15/08 ADV ICE TYPE SWIFT

B/O BANK JULIUS BAER AND CO. LTD.

GID C0082591057201 CHP0077005 REF NOREF PAY BK ID 0768 PAY BK BN P PARIBAS
ORDER BNP PARIBAS SECURITIES SERVICES, VIA ANSPERTO 5 20123 MILAN ITALY DETAILS
FOREX TRANSACTION //ABA 021000089 CITI US33 /INS/BY ORD

B/O BNP PARIBAS SECURITIES SERVIC

GID C0082591084701 CHP0069657 REF PMT00082714BC PAY BK ID 0159 P AY BK
AMERICAN EXPRESS ORDER BANCO DE BOGOTA P.O. BOX 3436 BOGOTA A, COLOMBIA
INSTRUCT DATE 09/15/08 ADVICE TYPE SWIFT

B/O BANCO DE BOGOTA

GID C0082591126301 CHP0095282 REF BNIJUA3951SLH13S PAY BK ID 000 2 PAY BK
JPMORGAN CHASE BANK ORDER BANK NEGARA INDONESIA (PERSER O), PBNI BLDG.
JL.JEND.SUDIRMAN KAV 1 JAKARTA 10220, INDONESIA B ENEF 30545087 L

B/O BANK NEGARA INDONESIA (PERSER

GID C0082590321701 CHP0013912 REF BNPAPP0925SLH13N PAY BK ID 076 8 PAY BK BNP
PARIBAS ORDER BNP PARIBAS PARIS 16 BOULEVARD DES IT ALIENS 75009 PARIS FRANCE
INSTRUCT DATE 09/15/08 ADVICE TYPE SWI

B/O BNP PARIBAS PARIS

GID F06825901F6601 FED20080915B687HU1R011970 REF BOFAG6S000SLH13 N PAY BK ID
026009593PAY BK BANK OF AMERICA N.A. ORDER BANK OF A MERICA NA - 5193 1655
GRANT AVE 11TH FL CONCORD, CALIFORNIA 94520-3282 DETAILS

B/O BANK OF AMERICA NA - 5193

GID S06825605B1701 BOOK REF CAIXBB1459SLH13N PAY BK ID 36002729 PAY BK CAIXA D
ESTAL VIS I PENSIONS DE ORDER CAIXA D ESTAL VIS I PENSIONS DE AVDA DIAGONAL, 621
629 08028 BARCELONA, SPAIN INSTR UCT DATE 09/12/0

B/O CAIXA D ESTAL VIS I PENSIONS

GID F04825901D7D01 FED20080915B687001C009755 REF NONE PAY BK ID 026005092PAY
BK WACHOVIA NY INTL ORDER CELFIN CAPITAL C DE BOLSA AV APOQUINDO 3721 ORIG
BK CELFIN CAPITAL S.A. CORREDORES DINSTR UCT DATE 09/15/0

B/O CELFIN CAPITAL C DE BOLSA

GID C0082590548201 CHP0039596 REF CRES2X1394SLH13N PAY BK ID 000 1 PAY BK THE
BANK OF NEW YORK MELLON ORDER ORIG BK CREDIT SUISSE INSTRUCT DATE 09/15/08
ADVICE TYPE SWIFT

GID C0082590791001 CHP0064733 REF CRES2X1394SLH13N PAY BK ID 000 1 PAY BK THE
BANK OF NEW YORK MELLON ORDER ORIG BK CREDIT SUISSE INSTRUCT DATE 09/15/08
ADVICE TYPE SWIFT



GID C0082590552901 CHP0040209 REF CRES2X3945SLH13N PAY BK ID 000 1 PAY BK THE
 BANK OF NEW YORK MELLON ORDER ORIG BK CREDIT SUISSE INSTRUCT DATE 09/15/08
 ADVICE TYPE SWIFT

GID C0082590555701 CHP0041108 REF CRES2X3945SLH13N PAY BK ID 000 1 PAY BK THE
 BANK OF NEW YORK MELLON ORDER ORIG BK CREDIT SUISSE INSTRUCT DATE 09/15/08
 ADVICE TYPE SWIFT

GID C0082590552701 CHP0040204 REF CRES2X4105SLH13N PAY BK ID 000 1 PAY BK THE
 BANK OF NEW YORK MELLON ORDER ORIG BK CREDIT SUISSE INSTRUCT DATE 09/15/08
 ADVICE TYPE SWIFT

GID F07825901B8E01 FED20080915A1Q002HC002151 REF 0000000011 PAY B K ID
 011000028PAY BK STATE STREET BANK AND TRUST COMPAORDER CANT AB CAPITAL
 PARTNERS LP ATTN PAUL COLE CANTAB CAPITAL PARTNERS OR IG BK BOSTON FI

B/O CANTAB CAPITAL PARTNERS LP

GID F0482590043901 FED20080915B1Q9412C000254 REF 08KBIK08328 PAY BK ID
 026009166PAY BK STATE STREET BANK . TRUST CO.N.A.ORDER JY 6C SSCSIL FR EMERGING
 MKTS 909 A STREET TACOMA, WA 98402 ORIG BK SSB . T, CAPT

B/O JY6C SSCSIL FR EMERGING MKTS

GID F0582590022E01 FED20080915D2B74A1C000174 REF FTBC3C0665SLH13 N PAY BK ID
 042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
 FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0582590022B01 FED20080915D2B74A1C000129 REF FTBC3C0664SLH13 N PAY BK ID
 042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
 FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0682590024101 FED20080915D2B74A1C000177 REF FTBC3C0667SLH13 N PAY BK ID
 042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
 FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0582590022501 FED20080915D2B74A1C000098 REF FTBC3C0674SLH13 N PAY BK ID
 042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
 FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0682590023701 FED20080915D2B74A1C000140 REF FTBC3C1396SLH13 N PAY BK ID
 042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
 FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0482590020C01 FED20080915D2B74A1C000152 REF FTBC3C3931SLH13 N PAY BK ID
 042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
 FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0582590022901 FED20080915D2B74A1C000127 REF FTBC3C3974SLH13 N PAY BK ID
 042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
 FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0682590023D01 FED20080915D2B74A1C000168 REF FTBC3C6075LH13 N PAY BK ID
042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0682590022701 FED20080915D2B74A1C000102 REF FTBC3C60975LH13 N PAY BK ID
042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0682590023E01 FED20080915D2B74A1C000171 REF FTBC3C65465LH13 N PAY BK ID
042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0682590023F01 FED20080915D2B74A1C000172 REF FTBC3C65485LH13 N PAY BK ID
042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0682590024001 FED20080915D2B74A1C000173 REF FTBC3C65495LH13 N PAY BK ID
042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0682590023401 FED20080915D2B74A1C000111 REF FTBC3C66675LH13 N PAY BK ID
042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT
FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID S0682560445201 BOOK REF FX08008337 PAY BK ID 36111773 ORDER JIH SUN
INTERNATIONAL BANK NO.10 CHUNG KING S.RD SEC. 1 TAIPEI, TAIWAN R.O.C. DETAILS
FURTHER CR LBIE SLIIGB2L INSTRUCT DATE 09/12/08 ADVICE TYPE

B/O JIH SUN INTERNATIONAL BANK

GID S0682560444901 BOOK REF FX08008346 PAY BK ID 36111773 ORDER JIH SUN
INTERNATIONAL BANK NO.10 CHUNG KING S.RD SEC. 1 TAIPEI, TAIWAN R.O.C. DETAILS
FURTHER CR LBIE SLIIGB2L INSTRUCT DATE 09/12/08 ADVICE TYPE

B/O JIH SUN INTERNATIONAL BANK

GID C0082592541101 CHP0193069 REF FX0825500027.A PAY BK ID 0174 PAY BK
MASHREQBANK PSC NY ORDER MASHREQBANK, PSC ,HEAD OFFICE DU BAI UNITED ARAB
EMIRATES DETAILS FX0825500027.AFX0825500027-A BE NEF SLIIGB2L INS

B/O MASHREQBANK, PSC ,HEAD OFFICE

GID C0082592540001 CHP0193003 REF FX0825500035.A PAY BK ID 0174 PAY BK
MASHREQBANK PSC NY ORDER MASHREQBANK, PSC ,HEAD OFFICE DU BAI UNITED ARAB
EMIRATES DETAILS FX0825500035.AFX0825500035-A BE NEF SLIIGB2L INS

B/O MASHREQBANK, PSC ,HEAD OFFICE

GID C0082592540101 CHP0193004 REF FX0825500041.A PAY BK ID 0174 PAY BK
MASHREQBANK PSC NY ORDER MASHREQBANK, PSC ,HEAD OFFICE DU BAI UNITED ARAB
EMIRATES DETAILS FX0825500041.AFX0825500041-A BE NEF SLIIGB2L INS

B/O MASHREQBANK, PSC ,HEAD OFFICE

GID C0082592540201 CHP0193008 REF FX0825500042.A PAY BK ID 0174 PAY BK
MASHREQBANK PSC NY ORDER MASHREQBANK, PSC ,HEAD OFFICE DU BAI UNITED ARAB
EMIRATES DETAILS FX0825500042.AFX0825500042-A BE NEF SLIIGB2L INS

B/O MASHREQBANK, PSC ,HEAD OFFICE



B/O MASHREQBANK, PSC, HEAD OFFICE
GID C0082592540301 CHP0193009 REF FX0825500079.A PAY BK ID 0174 PAY BK
MASHREQBANK PSC NY ORDER MASHREQBANK, PSC, HEAD OFFICE DU BAI UNITED ARAB
EMIRATES DETAILS FX0825500079.AFX0825500079-A BE NEF SLIIGB2L INS

B/O MASHREQBANK, PSC, HEAD OFFICE
GID C0082592540401 CHP0193010 REF FX0825500080.A PAY BK ID 0174 PAY BK
MASHREQBANK PSC NY ORDER MASHREQBANK, PSC, HEAD OFFICE DU BAI UNITED ARAB
EMIRATES DETAILS FX0825500080.AFX0825500080-A BE NEF SLIIGB2L INS

B/O PNC BANK INTERNATIONAL OPERAT
GID F0582590160F01 FED20080915D3B74V9C001958 REF FX 1475874 PAY BK ID
043000096PAY BK PNC BANK NATIONAL ASSOCIATION ORDER PNC BA NK INTERNATIONAL
OPERATIONS ATTN SHARI HEAGY 9TH FLOOR MS P1, POP P.09 3 XX ORIG B

B/O SG HAMBROS BANK AND TRUST (JE
GID C0082591211101 CHP0101864 REF HAMBXS256SLI12L PAY BK ID 042 2 PAY BK
SOCIETE GENERALE S.A. ORDER SG HAMBROS BANK AND TRUST (JERSEY)13 BROAD
STREET ST. HELLER JERSEY BENEF SLIIGB2L LEHMAN B ROTHERS INTERNA

B/O HONG LEONG BANK BERHAD HONG K
GID C0082590711901 CHP0057757 REF HLBHH0465SLH13S PAY BK ID 015 9 PAY BK
AMERICAN EXPRESS ORDER HONG LEONG BANK BERHAD HONG KONG 50 F THE CENTER
99 QUEENS ROAD CENTRAL BENEF SLHIUS3S LEHMAN BR OTHERS SPECIAL

B/O HONG LEONG BANK BERHAD HONG K
GID C0082590712001 CHP0057764 REF HLBHH0465SLH13S PAY BK ID 015 9 PAY BK
AMERICAN EXPRESS ORDER HONG LEONG BANK BERHAD HONG KONG 50 F THE CENTER
99 QUEENS ROAD CENTRAL BENEF SLHIUS3S LEHMAN BR OTHERS SPECIAL

B/O HONG LEONG BANK BERHAD HONG K
GID C0082590712101 CHP0057783 REF HLBHH0465SLH13S PAY BK ID 015 9 PAY BK
AMERICAN EXPRESS ORDER HONG LEONG BANK BERHAD HONG KONG 50 F THE CENTER
99 QUEENS ROAD CENTRAL BENEF SLHIUS3S LEHMAN BR OTHERS SPECIAL

B/O HONG LEONG BANK BERHAD HONG K
GID C0082590712801 CHP0057813 REF HLBHH0465SLH13S PAY BK ID 015 9 PAY BK
AMERICAN EXPRESS ORDER HONG LEONG BANK BERHAD HONG KONG 50 F THE CENTER
99 QUEENS ROAD CENTRAL BENEF SLHIUS3S LEHMAN BR OTHERS SPECIAL

B/O HONG LEONG BANK BERHAD HONG K
GID C0082590708801 CHP0057510 REF HLBHH4124SLH13S PAY BK ID 015 9 PAY BK
AMERICAN EXPRESS ORDER HONG LEONG BANK BERHAD HONG KONG 50 F THE CENTER
99 QUEENS ROAD CENTRAL BENEF SLHIUS3S LEHMAN BR OTHERS SPECIAL

B/O HONG LEONG BANK BERHAD HONG K
GID C0082590720201 CHP0058497 REF HLBHH4124SLH13S PAY BK ID 015 9 PAY BK
AMERICAN EXPRESS ORDER HONG LEONG BANK BERHAD HONG KONG 50 F THE CENTER
99 QUEENS ROAD CENTRAL BENEF SLHIUS3S LEHMAN BR OTHERS SPECIAL

B/O MASHREQBANK, PSC, HEAD OFFICE
GID C0082592949801 CHP0195159 REF BOMIAD3947SLI12L PAY BK ID 017 4 PAY BK
MASHREQBANK PSC NY ORDER MASHREQBANK, PSC, HEAD OFFICE DUBAI UNITED ARAB
EMIRATES DETAILS BOMIAD3947SLI12LFX0825900574 BENEF /30545087 S

B/O BANCOLOMBIA
GID 50682561476301 BOOK REF NDF150920089 PAY BK ID 36006658 ORDE R
BANCOLOMBIA CENT EMP OLAYA HERR CAR 52 NO 14-30 ETAPA 2 PISO 4 MEDELLIN
COLOMBIA DETAILS SETTLEMENT FW NDF2.000.000.00 RATE 1. 833.01 INSTRUCT



GID C0082590415201 CHP0027200 REF NONREF PAY BK ID 0108 PAY BK H SBC BANK USA
ORDER HSBC PRIVATE BANK (SUISSE) SA ATTN ACCOUNTS D EPARTMENT L/22 1 QUEEN.S
ROAD CENTRAL BENEF SLIGB2L LEHMAN BROT HERS INTERNATIO

B/O HSBC PRIVATE BANK (SUISSE) SA

GID C0082590437801 CHP0014756 REF NONREF PAY BK ID 0768 PAY BK B NP PARIBAS
ORDER BNP PARIBAS SECURITIES SERVICES 66, RUE DE LA V ICTOIRE 75009 PARIS FRANCE
DETAILS FX ORIG BK BNP PARIBAS SECURI TIES SERVICES C

B/O BNP PARIBAS SECURITIES SERVIC

GID C0082590499801 CHP0035305 REF NONREF PAY BK ID 0001 PAY BK T HE BANK OF
NEW YORK MELLON ORDER DETAILS SLHIUS3S BENEF SLHIUS3S ORIG BK ING
OPPENHEIMER STRATEGIC INCOMEINSTRUCT DATE 09/15/08 ADVISE TYPE SWIF

GID C00825904845301 CHP0349180 REF NONREF PAY BK ID 0963 PAY BK T HE BANK OF
TOKYO-MITSUBISHI UJF ORDER SHINKIN CENTRAL.BANK INT L OPS. CENTER, 9-1
HONMURA-CHO ICHIGAYA, SHINJUKU-KU ORIG BK SHIN KIN CENTRAL.BAN

B/O SHINKIN CENTRAL BANK

GID F06825900BF701 FED20080915QMFT004001139 REF PAY BK ID 21117 0101PAY BK
WEBSTER BANK ORDER TRANSWITCH CORPORATION SHELTON, CT 06484 DETAILS SEP
15TH SETTLEMENT FOR 17,600,000 INDIAN RUPEES ORIG BK WEBSTER

B/O TRANSWITCH CORPORATION

GID F06825901EBA01 FED20080915B1B7T1C004735 REF PAY BK ID 01100 1234PAY BK
THE BANK OF NEW YORK MELLON ORDER STICHTING BEDRIJFT AKPENSIENF
ONDMOLENWERF 2-8 1014 AG AMSTERDAM THE NETHERLANDS D DETAILS CITIUS33

B/O STICHTING BEDRIJFSTAKPENSIEN

GID G1582590000701 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.000000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O FOREIGN EXCHANGE

GID G1582590001101 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.000000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O FOREIGN EXCHANGE

GID G1582590001501 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.000000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O FOREIGN EXCHANGE

GID G1582590002301 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.000000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O FOREIGN EXCHANGE

GID G1582590002901 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.000000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O FOREIGN EXCHANGE

GID G1582590012501 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.000000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O FOREIGN EXCHANGE



B/O FOREIGN EXCHANGE
GID G1582590016401 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.00000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O FOREIGN EXCHANGE
GID G1582590021701 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.00000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O FOREIGN EXCHANGE
GID G1582590026801 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.00000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O FOREIGN EXCHANGE
GID G1582590034401 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.00000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O FOREIGN EXCHANGE
GID G1582590037301 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.00000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O FOREIGN EXCHANGE
GID G1582590042501 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.00000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O FOREIGN EXCHANGE
GID G1582590045701 BOOK REF NONREF PAY BK ID 898551 PAY BK CITI FX ORDER
FOREIGN EXCHANGE DETAILS /REC/REF FX OPTION PREMIUM RE NET BUY OF 0.00000AT
EXCH RATE OF 0.00000 SETTLEMENT NET 11 SEP 0 8 ORIG BK CITI FX

B/O URUGRAIN SA
GID LK82590036600 BOOK REF PAY BK ID 36796629 PAY BK URUGRAIN S A ORDER
URUGRAIN SA AV. LUIS A. DE HERRERA 1248 TORRE B OFIC 716 /717 DETAILS URUGRAIN
S.A. /RFB/ INSTRUCT DATE 09/12/08 ADVICE T YPE SWIFT

B/O BANK ISLAM MALAYSIA BERHAD
GID S06825608A3A01 BOOK REF NONREF PAY BK ID 36252496 PAY BK BAN K ISLAM
MALAYSIA BERHAD BING ORDER BANK ISLAM MALAYSIA BERHAD DA RUL TAKAFUL,
FLOOR 9 BENE 30545087 INSTRUCT DATE 09/12/08 ADVIC E TYPE SWIFT

B/O TEVA G..... Z.....
GID S0682561084501 BOOK REF PAY BK ID 36011107 PAY BK CITIBANK B UDAPEST RT.
ORDER TEVA GYOGYSZGYAR ZARTKORUEN DEBRECEN PALLAGI U. 13. DETAILS RESULT
OF HEDGE TRANSACTION LESS CHARGES ORIG BK CITIBANK BUDAP

B/O MASSMUTUAL MERCURIES LIFE
GID S0682590538001 BOOK REF PAY BK ID 36004214 PAY BK CATHAY UN I TED BANK
ORDER MASSMUTUAL MERCURIES LIFE INSURANCE CO.LTD 4F., NO .150,FUSING
N.RD.,TAIPEI DETAILS FOR FURTHER BENEFIT OF LEHAMN B ROTHERS SPECIAL

B/O CHINA LIFE INSURANCE CO. LTD.
GID S0682590736E01 BOOK REF PAY BK ID 10990845 PAY BK CITIBANK, HONGKONG
ORDER CHINA LIFE INSURANCE CO. LTD. 122 TUNG HWA NORTH ROAD, TAIPEI, TAIWAN,
BENE 30545087 LEHMAN BROTHERS INTERNATIONAL AL EUROPE INSTRUC

CONFIDENTIAL

B/O BANK OF EAST ASIA LIMITED	GID C0082590194001 CHP0003280 REF SWF OF 08/09/11 PAY BK ID 0002 PAY BK JPMORGAN CHASE BANK ORDER BANK OF EAST ASIA LIMITED BANK OF EAST ASIA BUILDING HONG KONG HONG KONG BENEF SLIIGB2L LEHMAN BROTHERS INTL
B/O BANK OF EAST ASIA LIMITED	GID C0082590194501 CHP0003332 REF SWF OF 08/09/11 PAY BK ID 0002 PAY BK JPMORGAN CHASE BANK ORDER BANK OF EAST ASIA LIMITED BANK OF EAST ASIA BUILDING HONG KONG HONG KONG BENEF SLIIGB2L LEHMAN BROTHERS INTL
B/O P 87748	GID C0082591828401 CHP0147144 REF TTN OF 08/09/15 PAY BK ID 0002 PAY BK JPMORGAN CHASE BANK ORDER P 87748 6803 S TUCSON WAY ENGL EWOOD CO 80112 BENEF SLHIUS3S ORIG BK OPPENHEIMER SMA INTERNATIO NAL BOINSTRUCT
B/O P 87705	GID C0082591828601 CHP0147208 REF TTN OF 08/09/15 PAY BK ID 0002 PAY BK JPMORGAN CHASE BANK ORDER P 87705 6803 S. TUCSON WAY CEN TENNIAL CO 80112 BENEF SLHIUS3S ORIG BK OPPENHEIMER ABSOLUTE RET URN FUNDINSTRUC
B/O P 84705	GID C0082591829201 CHP0147388 REF TTN OF 08/09/15 PAY BK ID 0002 PAY BK JPMORGAN CHASE BANK ORDER P 84705 MATSUK TRUST LTD, 3 BU RLINGTON RD DUBLIN IRELAND BENEF SLHIUS3S ORIG BK BARING INT.L BOND FUND INSTRU
B/O P 84570	GID C0082591832101 CHP0147368 REF TTN OF 08/09/15 PAY BK ID 0002 PAY BK JPMORGAN CHASE BANK ORDER P 84570 6803 S. TUCSON WAY CEN TENNIAL CO 80112 BENEF SLHIUS3S ORIG BK OPPENHEIMER VA AC FD-STR ATEGIC INSTRUC
B/O P 84568	GID C0082591835001 CHP0147171 REF TTN OF 08/09/15 PAY BK ID 0002 PAY BK JPMORGAN CHASE BANK ORDER P 84568 6803 S. TUCSON WAY CEN TENNIAL CO 80112 BENEF SLHIUS3S ORIG BK OPPENHEIMER STRATEGIC IN COME FUNINSTRUC
B/O P 84586	GID C0082591855701 CHP0147873 REF TTN OF 08/09/15 PAY BK ID 0002 PAY BK JPMORGAN CHASE BANK ORDER P 84586 6803 S. TUCSON WAY CEN TENNIAL CO 80112 BENEF SLHIUS3S ORIG BK OPPENHEIMER INT.L BOND F UND INSTRUC DA
B/O TURKIYE SINAI KALKINMA BANKAS	GID S0682560F0D201 BOOK REF FX DEAL PAY BK ID 36061956 ORDER TUR KIYE SINAI KALKINMA BANKASI TREASURY DEPARTMENT KABALAS ISTANBUL TURKEY BENEF 30545087 INSTRUC DATE 09/12/08 ADVICE TYPE SWIFT
B/O INTL DEPT - PIN USE FOR LTR O	GID S06825912E0E01 FED20080915B1Q8023C008101 REF FX128677460 CR BK ID 021000021CR BK JPMORGAN CHASE BANK DETAILS 1696380 BIAM AC COUNT CLIENT BENEF 400235749 THE GOVERNOR AND CO OF THE BANK OF IRELAND AC CLIENT
F/O THE GOVERNOR AND CO OF THE BA	GID S06825912C1101 FED20080915B1Q8023C007805 REF FX135098222 CR BK ID 021000021CR BK JPMORGAN CHASE BANK BENEF RBOSGB2LTCM INSTRUC DATE 09/15/08 ADVICE TYPE NONE
F/O INSTRUC DATE 09/15/08 ADVICE	



F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912C0601 FED20080915B1Q8023C007808 REF FX136776976 CR BK ID
021000021CR BK JPMORGAN CHASE BANK BENEF RBOSGB2LTCM INSTR UCT DATE
09/15/08 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912C0801 FED20080915B1Q8021C007447 REF FX136776978 CR BK ID
021000021CR BK JPMORGAN CHASE BANK BENEF RBOSGB2LTCM INSTR UCT DATE
09/15/08 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912C0901 FED20080915B1Q8024C007697 REF FX136855581 CR BK ID
021000021CR BK JPMORGAN CHASE BANK BENEF RBOSGB2LTCM INSTR UCT DATE
09/15/08 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912C1601 FED20080915B1Q8022C007687 REF FX139589482 CR BK ID
021000021CR BK JPMORGAN CHASE BANK BENEF RBOSGB2LTCM INSTR UCT DATE
09/15/08 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912C3D01 FED20080915B1Q8024C007722 REF FX142882845 CR BK ID
021000021CR BK JPMORGAN CHASE BANK BENEF BEASHKHH INSTRUMENT DATE 09/15/08
ADVISE TYPE NONE

F/O LEHMAN BROTHERS ASIA HOLDINGS
GID 506825912C8801 BOOK REF FX142970834 BENEF 40688866 LEHMAN BR OTHERS ASIA
HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32 AKASAKA 1-C HOME MINATA-KU TOKYO
107, JAPAN INSTRUMENT DATE 09/15/08 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912C9301 FED20080915B1Q8023C007782 REF FX143010467 CR BK ID
021000021CR BK JPMORGAN CHASE BANK BENEF RBOSGB2LTCM INSTR UCT DATE
09/15/08 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912C9401 FED20080915B1Q8023C007815 REF FX143024340 CR BK ID
021000021CR BK JPMORGAN CHASE BANK BENEF TAKBUHJB INSTRUMENT DATE 09/15/08
ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912C9601 FED20080915B1Q8024C007727 REF FX143037302 CR BK ID
021000021CR BK JPMORGAN CHASE BANK BENEF TAKBUHJB INSTRUMENT DATE 09/15/08
ADVISE TYPE NONE

F/O LEHMAN BROTHERS ASIA HOLDINGS
GID 506825912C9C01 BOOK REF FX143040124 BENEF 40688866 LEHMAN BR OTHERS ASIA
HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32 AKASAKA 1-C HOME MINATA-KU TOKYO
107, JAPAN INSTRUMENT DATE 09/15/08 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912E1B01 FED20080915B1Q8023C007804 REF FX143040167 CR BK ID
026002574CR BK BARCLAYS BANK PLC BENEF BARCGB5G INSTRUMENT DATE 09/15/08
ADVISE TYPE NONE

F/O FORD GLOBAL TREASURY INC
GID 506825912E3101 BOOK REF FX143040983 BENEF 30728502 FORD GLOBAL TREASURY
INC THE AMERICAN ROAD DEARBORN MICHIGAN 48121 1899 O RIG BK LEHMAN
BROTHERS COMMERCIAL CORP INSTRUMENT DATE 09/15/08 ADVISE TYPE NONE



F/O INSTRUMENT DATE 09/15/08 ADVISE
 GID 506825912CDF01 FED20080915B1Q8022C007685 REF FX143041146 CR BK ID
 021000021CR BK JPMORGAN CHASE BANK BENEF TAKBUHUB INSTRUMENT DATE 09/15/08
 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
 GID 506825912CE001 FED20080915B1Q8024C007705 REF FX143041147 CR BK ID
 021000021CR BK JPMORGAN CHASE BANK BENEF TAKBUHUB INSTRUMENT DATE 09/15/08
 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
 GID 506825912D0A01 FED20080915B1Q8023C007783 REF FX143130696 CR BK ID
 043000096CR BK PNC BANK NATIONAL ASSOCIATION DETAILS REF N EUBERGER BERMAN
 BENEF 196030010165 INSTRUMENT DATE 09/15/08 ADVISE TYPE SWIFT

F/O INSTRUMENT DATE 09/15/08 ADVISE
 GID 506825912D0C01 FED20080915B1Q8021C007421 REF FX143140976 CR BK ID
 043000096CR BK PNC BANK NATIONAL ASSOCIATION DETAILS REF N EUBERGER BERMAN
 BENEF 196030010165 INSTRUMENT DATE 09/15/08 ADVISE TYPE SWIFT

F/O INSTRUMENT DATE 09/15/08 ADVISE
 GID 506825912D4701 FED20080915B1Q8021C007450 REF FX143500277 CR BK ID
 021000021CR BK JPMORGAN CHASE BANK BENEF 0011799574 INSTRUMENT DATE 09/15/08
 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
 GID 506825912D4D01 FED20080915B1Q8024C007721 REF FX143500280 CR BK ID
 026009593CR BK BANK OF AMERICA N.A. BENEF 6550305831 INSTRUMENT DATE 09/15/08
 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
 GID 506825912D4F01 FED20080915B1Q8021C007461 REF FX143500281 CR BK ID
 026009593CR BK BANK OF AMERICA N.A. CREDIT CH 136397 BENEF BOFAUS655FX
 INSTRUMENT DATE 09/15/08 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
 GID 506825912D4C01 FED20080915B1Q8024C007726 REF FX143500284 CR BK ID
 026007689CR BK BNP PARIBAS BENEF 19409300136 INSTRUMENT DATE 09/15/08 ADVISE
 TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
 GID 506825912D5101 FED20080915B1Q8022C007633 REF FX143500286 CR BK ID
 026007689CR BK BNP PARIBAS BENEF 19409300136 INSTRUMENT DATE 09/15/08 ADVISE
 TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
 GID 506825912D5F01 FED20080915B1Q8024C007715 REF FX143500313 CR BK ID
 026002574CR BK BARCLAYS BANK PLC BENEF BARCB5G INSTRUMENT DATE 09/15/08
 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
 GID 506825912D6A01 FED20080915B1Q8024C007717 REF FX143500314 CR BK ID
 026002574CR BK BARCLAYS BANK PLC BENEF BARCB5G INSTRUMENT DATE 09/15/08
 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
 GID 506825912D6401 FED20080915B1Q8024C007701 REF FX143500328 CR BK ID
 026009166CR BK STATE STREET BANK . TRUST CO.N.A.BENEF 4026 8001 INSTRUMENT DATE
 09/15/08 ADVISE TYPE NONE



F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912D6701 FED20080915B1Q8022C007677 REF FX143500329 CR BK ID
026009166CR BK STATE STREET BANK . TRUST CO.N.A.BENEF 4026 8001 INSTRUMENT DATE
09/15/08 ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912E0201 FED20080915B1Q8024C007676 REF FX143531136 CR BK ID
026008303CR BK DRESNER BANK AG BENEF 40000 INSTRUMENT DATE 09/15/08 ADVISE
TYPE NONE

F/O LEHMAN BROTHERS ASIA HOLDINGS
GID 506825912D8A01 BOOK REF FX143591557 BENEF 40688866 LEHMAN BR OTHERS ASIA
HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32 AKASAKA 1-C HOME MINATA-KU TOKYO
107 ,JAPAN INSTRUMENT DATE 09/15/08 ADVISE TY PE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912D8901 FED20080915B1Q8022C007632 REF FX143599626 CR BK ID
021000021CR BK JPMORGAN CHASE BANK BENEF 400930153 INSTRUMENT DATE 09/15/08
ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912DA101 FED20080915B1Q8022C007678 REF FX143985363 CR BK ID
026002574CR BK BARCLAYS BANK PLC BENEF BARCGB5G INSTRUMENT DATE 09/15/08
ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912DA201 FED20080915B1Q8023C007785 REF FX143986012 CR BK ID
021000021CR BK JPMORGAN CHASE BANK BENEF 001 0962009 INSTRUMENT DATE 09/15/08
ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912DA701 BOOK REF FX143987180 CR BK ID 09292521 CR BK J ARON AND
COMPANY BENEF 09292521 INSTRUMENT DATE 09/15/08 ADVISE TYPE SWIFT

F/O CITIBANK N.A. LONDON
GID 506825912DB001 BOOK REF FX143987205 BENEF 10990765 CITIBANK N.A. LONDON
336 STRAND LONDON WC2R 1HB, ENGLAND INSTRUMENT DATE 09 /15/08 ADVISE TYPE
SWIFT

F/O CITIBANK N.A. LONDON
GID 506825912DB201 BOOK REF FX143987206 BENEF 10990765 CITIBANK N.A. LONDON
336 STRAND LONDON WC2R 1HB, ENGLAND INSTRUMENT DATE 09 /15/08 ADVISE TYPE
SWIFT

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912DB301 FED20080915B1Q8021C007460 REF FX143987209 CR BK ID
026002574CR BK BARCLAYS BANK PLC BENEF BARCGB5G INSTRUMENT DATE 09/15/08
ADVISE TYPE NONE

F/O INSTRUMENT DATE 09/15/08 ADVISE
GID 506825912DB601 FED20080915B1Q8021C007459 REF FX143987210 CR BK ID
026002574CR BK BARCLAYS BANK PLC BENEF BARCGB5G INSTRUMENT DATE 09/15/08
ADVISE TYPE NONE

F/O CITI FX
GID 506825912DBB01 BOOK REF FX143987236 BENEF 36001339 CITI FX 5 40 CROSSPOINT
PARKWAY INSTRUMENT DATE 09/15/08 ADVISE TYPE NONE

GID 506825912DBE01 BOOK REF FX143987237 BENEF 36001339 CITI FX 5 40 CROSSPOINT
PARKWAY INSTRUCT DATE 09/15/08 ADVISE TYPE NONE

F/O CITI FX

GID 506825912DB901 BOOK REF FX143987238 BENEF 36001339 CITI FX 5 40 CROSSPOINT
PARKWAY INSTRUCT DATE 09/15/08 ADVISE TYPE NONE

F/O CITI FX

GID 506825912DBA01 BOOK REF FX143987239 BENEF 36001339 CITI FX 5 40 CROSSPOINT
PARKWAY INSTRUCT DATE 09/15/08 ADVISE TYPE NONE

F/O CITI FX

GID 506825912DBD01 BOOK REF FX143987241 BENEF 36001339 CITI FX 5 40 CROSSPOINT
PARKWAY INSTRUCT DATE 09/15/08 ADVISE TYPE NONE

F/O CITI FX

GID 506825912DC601 FED20080915B1Q8021C007455 REF FX143993054 CR BK ID
026007993CR BK UBS AG BENEF UBSWCHZH80A INSTRUCT DATE 09/15/08 ADVISE TYPE
SWIFT

F/O INSTRUCT DATE 09/15/08 ADVICE

GID 506825912DEF01 FED20080915B1Q8021C007711 REF FX143993108 CR BK ID
026007993CR BK UBS AG BENEF UBSWCHZH80A INSTRUCT DATE 09/15/08 ADVISE TYPE
SWIFT

F/O INSTRUCT DATE 09/15/08 ADVICE

GID 506825912E1C01 FED20080915B1Q8021C007458 REF FX143993673 CR BK ID
026002574CR BK BARCLAYS BANK PLC BENEF BARCGB5G INSTRUCT DATE 09/15/08
ADVISE TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE

GID 506825912E1D01 FED20080915B1Q8022C007675 REF FX143993674 CR BK ID
026002574CR BK BARCLAYS BANK PLC BENEF 280231234 INSTRUCT DATE 09/15/08
ADVISE TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE

GID 506825912E3201 FED20080915B1Q8024C007719 REF FX143994618 CR BK ID
026009593CR BK BANK OF AMERICA N.A. BENEF 6550305831 INSTRUCT DATE 09/15/08
ADVISE TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE

GID 506825912E3501 FED20080915B1Q8021C007422 REF FX143994814 CR BK ID
043000096CR BK PNC BANK NATIONAL ASSOCIATION DETAILS REF N EUBERGER BERMAN
BENEF 196030010165 INSTRUCT DATE 09/15/08 ADVISE TYPE SWIFT

F/O INSTRUCT DATE 09/15/08 ADVICE
B/O WF COMMERCIAL MORTGAGE SERVIC
B/O AIB BUSINESS SUPPORT
B/O THE BANK OF NEW YORK
B/O THE BANK OF NEW YORK
JUICE ENERGY INC
B/O JUICE ENERGY INC

BANK.CREDIT||BANK.CREDIT| |0|C00001900324|J00005885617

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
0915B6B7HU4R0013272 TIME RECVD 07 08 AM B/O 003751227650 FPL ENERGYPOWER
MARKETING, IN JUNO BEACH FL 33408 USA B/O 003751227650 FPL ENERGY POWER MA

REGISTRATION

FROM 071000505 LA SALLE BANK N.A. CHICAGO IL 60603 VIA IMAD
 0915G1B7781C0003382 TIME RECVD 07 35 AM B/O 5800392176 EXELON GENERATION
 COMPANY LLC EAST CHICAGO, IL 60603 BK INFO IV 32213-1/TIME/07 33 49744

FROM 053000219 WACHOVIA BANK OF NC,NA CHARLOTTE NC 28288-0203 VIA
 IMAD 0915E3B75D1C0025492 TIME RECVD 12 49 PM B/O WBCN20799001 WAL-MART
 STORES, INC BENTONVILLE, AR 72716 B/O 207990014451 WAL MART STORES, 49730

FROM OCCIDENTAL ENERGY MARKETING INC HOUSTON TX 77227- VIA BOOK TIME RECVD
 08 57 PM 49752

FROM WACHOVIA BANK NATIONAL ASSOCIATION PHILADELPHIA PA 19106 VIAPSN/SSN
 013018/185852 TIME RECVD 08 33 AM B/O 00044636384 POWEREXCORPORATION
 VANCOUVER, BC V6C 2X8 CA B/O BANK OF MONTREAL CANADA BK INFO POWEREX 49746

FROM 042000314 FIFTH THIRD BANK CINCINNATI OH 45263- VIA IMAD
 0915D2B74A1C0000612 TIME RECVD 07 20 AM B/O 7654143846 WABASH VALLEYPOWER
 INDIANAPOLIS IN 46214 BK INFO /TIME/07 19 49754

FROM HDFC BANK LTD MUMBAI INDIA 40000-1 VIA SWIFT HDFCNBB 973224TIME RECVD
 12 42 PM BK INFO REMITTER BHARAT PETROLEUM CORP LTD MUMBAI TWDS
 COMMODITY DERIVATIVE DEAL 49750

FROM DOMINION RETAIL INC RICHMOND VA 23261-6666 VIA BOOK TIME RECVD 10 55
 AM BK INFO INCLUDE INVOICE 32214-1 ON WIRE 49748

FROM CALYON TOKYO BRANCH TOKYO JAPAN 105-0-021 VIA SWIFT BSUIJP1142446 TIME
 RECVD 08 54 PM ORIG AMT 1,762,500.00 B/O 713436715002MITSUI OIL (ASIA)
 HONGKONG LIMITED HONGKONG BK INFO 31308-1 49734

FROM DYNEGY POWER MARKETING INC HOUSTON TX 77002-5021 VIA BOOK TIME RECVD
 01 37 PM 49742

FROM MERRILL LYNCH JACKSONVILLE FL 32246- VIA SWIFT MLCOUS38 343955 TIME
 RECVD 04 41 PM B/O 39303834 SUSQUEHANNA ENERGY PROD LLC ONE COMTE 715 B/O
 MERRILL LYNCH AND CO INC NEW YORK NY BK INFO /OCMT/USD287,85/ 49766

ORIG CO NAME T-23 TPS ORIG ID 1470771361 DESC DATE080915CO ENTRY DESCR
 PAYMENTS SEC CCD TRACE 021000023469727 EED 080915 IND ID 6664 7517 IND NAME
 LEHMAN BROTHERS COMMOD 49764

ORIG CO NAME DUKE ENERGY PSI ORIG ID 6350594457 DESC DATE CO ENTRY DESCR CXL
 SETTLESEC CCD TRACE 021000023469730 EED 080915 IND IDIND NAME LEHMAN BROS E
 ADD REF VR 1011200 RMR IV 9724 34191 34191 0 49758



FROM 091310754 BNC NATIONAL BANK BISMARCK ND 58501-4023 VIA IMAD
0915QMGT0080001580 TIME RECVD 10 07 AM B/O 00000062480 RAINBOW ENERGY
MARKETING CORP BISMARCK ND 58504 BK INFO INVOICE 32218-1 SWIFT CHASUS 33XX
49762

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 011351/059147 TIME RECVD 11
38 PM B/O 1210630000 PTT PUBLIC COMPANY LIMITED 109008/O CITIBANK N.A.
BANGKOK THAILAND BK INFO /REC/CHASUS33XXX REF INV NO 31314-1
49740

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 012439/068407 TIME RECVD 12
12 AM B/O UNKNWN CHEVRON GLOBAL TRADING B/O 40564978 CHEVRON U.S.A. INC.
CONC3 BK INFO IV 31296-1 (3255010199)
49756

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 039521/266731 TIME RECVD 11
22 AM B/O 40719917 AEP SYSTEM POOL P O BOX 24400 B/O 40719917 AMERICAN
ELECTRIC POWER COMPANY, IN 26TH FLOOR BK INFO INVOICE 319941
49732

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 039538/266767 TIME RECVD 11
22 AM B/O 30646208 AEP ENERGY PARTNERS, INC. P O BOX 24400 B/O 30646208
AMERICAN ELECTRIC POWER COMPANY, IN ATTN BK INFO INVOICE 3199
49760

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 040241/271103 TIME RECVD 11
38 AM B/O 40678879 BP COMPANY COMMERCIAL A/C ATTN B/O40678879 BP COMPANY
NORTH AMERICA INC. ATTN BK INFO LEHMAN SWP 808 (3255045690)
49738

FROM 121000248 WELLS FARGO NA SAN FRANCISCO CA 94103 VIA IMAD
09151B7036R0016612 TIME RECVD 01 26 PM B/O 4121384036 WFB NA DISBURSEMENT
CLEARING - REIL SAN FRANCISCO CA 94105 BK INFO JPMORGAN CHASE BANK, NA NE

FROM 021000018 THE BANK OF NEW YORK MELLON NEW YORK NY 10005-2901 VIA IMAD
0915B1Q8152C006578D TIME RECVD 03 32 PM B/O 283042 NYSUDC S/P/I/T 2004A-3
SWAP RECEIPT B/O BANK OF NEW YORK MELLON 212-815 5306 BK INFO

FROM 021000018 THE BANK OF NEW YORK MELLON NEW YORK NY 10005-2901 VIA IMAD
0915B1Q8152C006732D TIME RECVD 03 46 PM B/O 428617 NYSTACHIPS 2003 VARIABLE
BOND FUND B/O BANK OF NEW YORK MELLON 212-8154575 BK INFO NY

FROM 062005690 REGIONS BANK BIRMINGHAM AL 35202- VIA IMAD
0915F2QCZ00C0031132 TIME RECVD 04 42 PM B/O 0002522993 MID-AMERICA
APARTMENTS LP CONTROL MEMPHIS, TN 38138-3609 BK INFO . 647781D 461402 SWAP
PARK AT HE

FROM 062005690 REGIONS BANK BIRMINGHAM AL 35202- VIA IMAD
0915F2QCZ00C0031122 TIME RECVD 04 42 PM B/O 0002522993 MID-AMERICA
APARTMENTS LP CONTROL MEMPHIS, TN 38138-3609 BK INFO . 647887D 461403 SWAP
TRAVIS S T

FROM 021000018 THE BANK OF NEW YORK MELLON NEW YORK NY 10005-2901 VIA IMAD
0915B1Q8151C006358F TIME RECVD 02 59 PM B/O CUS/101147 TFLIC DFP1 10 CEDAR
RAPIDS, IA B/O TRANSAMERICA FINANCIAL LIFE PURCHASE, N.Y. BK



FROM 021000018 THE BANK OF NEW YORK MELLON NEW YORK NY 10005-2901 VIA IMAD
0915B1Q8154C006067F TIME RECVD 02 59 PM B/O CUS/251750 MLIC DFP1 26 1 CEDAR
RAPIDS, IA B/O TRANSAMERICA FINANCIAL LIFE PURCHASE, N.Y. BK

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 046928/316031 TIME RECVD 02
33 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
TIAA-CREF MAIL STOP 730/05/41 BK INFO INT PYMT ROGER WIRE

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 046962/316194 TIME RECVD 02
33 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
TIAA-CREF MAIL STOP 730/05/41 BK INFO INT PYMT NORTHERN B

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 046963/316195 TIME RECVD 02
33 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
TIAA-CREF MAIL STOP 730/05/41 BK INFO INT PYMT KINDER MOR

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 046964/316201 TIME RECVD 02
33 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
TIAA-CREF MAIL STOP 730/05/41 BK INFO INT PYMT CSX

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 046986/316457 TIME RECVD 02
33 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
TIAA-CREF MAIL STOP 730/05/41 BK INFO INT PYMT CAPITAL ON

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 049140/329038 TIME RECVD 03
28 PM B/O 85128600 TLIC DFP1 07 CEDAR RAPIDS, IA B/O CITIUS33MWS

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 049130/329041 TIME RECVD 03
28 PM B/O 85123100 TLIC DFP2 07 CEDAR RAPIDS, IA B/O CITIUS33MWS

FROM 021001033 DEUTSCHE BANK TRUST CO AMERICAS NEW YORK NY VIA IMAD
0915B1Q8383C0071630 TIME RECVD 05 06 PM B/O 01419647 DASNY B/OBKTRUS33CTS
NYLTD FUNDS CONTROL - NY NEW YORK NY 10006 BK INFO LEHMAN BROS DERIV

FROM 011001234 MELLON TRUST OF NEW ENGLAND BOSTON MA VIA IMAD
0915B1B7TPI00036321 TIME RECVD 03 25 PM B/O TRAF15150002 TOLIC DFP1 04 B/O
162299 MELLON TRUST OF NEW ENGLAND NA AIM 153-3830 BK INFO REF SWAPS/TIME/

FROM 011001234 MELLON TRUST OF NEW ENGLAND BOSTON MA VIA IMAD
0915B1B7TPI00036331 TIME RECVD 03 25 PM B/O TRAF15150102 TOLIC DFP2 04 B/O
162299 MELLON TRUST OF NEW ENGLAND NA AIM 153-3830 BK INFO REF SWAPS/TIME/

FROM 011001234 MELLON TRUST OF NEW ENGLAND BOSTON MA VIA IMAD
0915B1B7TPI00036311 TIME RECVD 03 25 PM B/O TRAF15057502 TOLIC AMBACC B/O
162299 MELLON TRUST OF NEW ENGLAND NA AIM 153-3830 BK INFO REF SWAPS/TIME/

RATE.0152 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
REPAY AIP PRINCIPAL DATED GAN CHAS

RESERVE 4

RATE.0152 YIELD.

REPAY AIP PRINCIPAL DATED GAN CHAS
RATE.0152 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
LEHMAN BROS OTC DERIVATIVES INC NE
CITY NATIONAL BANK GENERAL LEDGER
LEHMAN BROTHERS INCORPORATED NEW Y
JPMORGAN CHASE BANK NATIONAL NEW Y
JPMORGAN CHASE BANK NATIONAL NEW Y
B/O COMMONWEALTH BANK OF AUSTRALI
B/O UNIPOL BANCA S.P.A.
B/O POWERERAYA LIMITED
5000.00 HDSARATOGA CLO I LTD PREF
ROYAL BANK OF CANADA-PAYMENT CENTE
PONTUS II TRUST (SENIOR FLOATING R

B/O THE BANK OF NEW YORK MELLON
B/O LEHMAN-PINE CCS LTD
STATE STREET BANK AND TRUST COMPAN

B/O GE CAPITAL COMMERCIAL FINANCE

B/O MLC OF CT SECURITIES LENDING
B/O KKR DEBT INVESTORS II 2006.1
B/O 1/GLOBAL LOAN SERVICES

END-OF-DAY INVESTMENT SWEEP
B/O DEUTSCHE BANK AG LONDON RE MA
B/O SPCP GROUP, LLC (BD ACCOUNT)
B/O B N S HOUSTON BRANCH
B/O SYMPHONY CLO VI, LTD
B/O LEHMAN-PINE CCS LTD
B/O RAYMOND JAMES BANK, FSB

B/O BLACKPORT CAPITAL FUND LTD 28

END-OF-DAY INVESTMENT SWEEP TO JPMORGAN CHASE CO COMMERCIAL PAPER.
CPSWP091608.

B/O J P MORGAN CHASE J P MORGAN CH
B/O MLC OF CT SECURITIES LENDING
B/O BUCYRUS INTERNATIONAL INC
B/O BANK OF COMMUNICATIONS
B/O J P MORGAN CHASE J P MORGAN CH
LEHMAN BROTHERS COMMERCIAL CORP JE
CITIBANK NEW YORK NY 10043-0001
B/O SUMITOMO MITSUI BANKING CORP
B/O DRESNER BANK
B/O SYMPHONY CREDIT PARTNERS I LT
CITIBANK NEW YORK NY 10043-0001

B/O LEHMAN-PINE CCS LTD
END-OF-DAY INVESTMENT SWEEP
CALYON 92920 PARIS LA DEFENSE CEDE
B/O LEHMAN-PINE CCS LTD
B/O MB FINANCIAL BANK
B/O STATE BANK OF INDIA

B/O J P MORGAN CHASE J P MORGAN CH
B/O LEHMAN-PINE CCS LTD
CITIBANK NEW YORK NY 10043-0001
JPMORGAN CHASE BANK NATIONAL ASSOC
B/O FAIRPOINT COMMUNICATIONS INC
B/O SYMPHONY CREDIT PARTNERS II,
B/O 775604

B/O FARALLON CAPITAL OFFSHORE INV
CITIBANK NEW YORK NY 10043-0001
CITIBANK NEW YORK NY 10043-0001
CITIBANK NEW YORK NY 10043-0001
B/O J P MORGAN CHASE J P MORGAN CH
THE BANK OF NEW YORK MELLON NEW YO
CITIBANK NEW YORK NY 10043-0001
B/O ALADDIN FLEXIBLE INV 08-1
B/O MERRILL LYNCH AND CO
CITIBANK NEW YORK NY 10043-0001
PENSIONSKASSE STADT ZUERICH

B/O SUIMITOMO MITSUJI BANKING CORP
B/O CINEMARK USA INC
CB FUNDS TRANS PREVIOUS DAY TAMPA
B/O JBF LLC LOAN ACCT ITEO

B/O ALLIED IRISH BANK PLC
B/O ALLIED IRISH BANK PLC
B/O SYMPHONY CREDIT PARTNERS III,
B/O LEHMAN-PINE CCS LTD

PUBLIC BANK BERHAD 50450 KUALA LUM

B/O ROSSLYN SERIES LLC
CITIBANK NEW YORK NY 10043-0001
CITIBANK NEW YORK NY 10043-0001
B/O FARALLON CAPITAL PARTNERS, L.P
B/O COBANK
B/O FARALLON CAPITAL OFFSHORE INV
B/O J P MORGAN CHASE J P MORGAN CH
PUBLIC BANK BERHAD 50450 KUALA LUM
B/O ACE TEMPEST LIFE HIGH YIELD
THE CHIBA BANK LTD CHUO-KU, TOKYO
B/O FARALLON CAPITAL INST

PUBLIC BANK BERHAD 50450 KUALA LUM
PUBLIC BANK BERHAD 50450 KUALA LUM
PUBLIC BANK BERHAD 50450 KUALA LUM
B/O LEHMAN-PINE CCS LTD
UNION BANK OF CALIFORNIA N.A.(UBOC)
END-OF-DAY INVESTMENT SWEEP
HARRIS TRUST SAVINGS BANK CHICAGO
CITIBANK NEW YORK NY 10043-0001

B/O FARALLON CAPITAL OFFSHORE INV
B/O FIG LLC
B/O 233728
B/O FARALLON CAPITAL INST
PUBLIC BANK BERHAD 50450 KUALA LUM
PUBLIC BANK BERHAD 50450 KUALA LUM
CITIBANK NEW YORK NY 10043-0001
B/O PHYSICAL MMI ACCOUNT
B/O CREDIT-BASED ASSET SERVICING
B/O 233761

B/O FORTRESS OPERATING ENTITY II
THE CHIBA BANK LTD CHUO-KU, TOKYO
B/O ARVINMERITOR, INC.
CITIBANK NEW YORK NY 10043-0001

SOVEREIGN BANK F.S.B. WYOMISSING P
STATE STREET BANK AND TRUST COMPAN
STATE STREET BANK AND TRUST COMPAN
CITIBANK NEW YORK NY 10043-0001
B/O ROSSLYN SERIES LLC
B/O CREDIT-BASED ASSET SERVICING
B/O J P MORGAN CHASE J P MORGAN CH
WASHINGTON TRUST CO WESTERLY RI 02
STATE STREET BANK AND TRUST COMPAN
B/O FARALLON CAPITAL INST

B/O FARALLON CAPITAL INST
M I MARSHALL ILSLEY BANK MILWAUKEE
CITIBANK NEW YORK NY 10043-0001
COMPASS BANK BIRMINGHAM AL 35296-0
WACHOVIA BANK NA CHARLOTTE NC 2828
COLUMBUS BANK AND TRUST CO COLUMBU
B/O SIXTH GEAR SOLUTIONS
WELLS FARGO NA SAN FRANCISCO CA 94
CITIBANK NEW YORK NY 10043-0001
THE HUNTINGTON NATIONAL BANK COLUM
CAROLINA FIRST BANK GREENVILLE SC
B/O 773188
COMPASS BANK BIRMINGHAM AL 35296-0

B/O FARALLON CAPITAL INST
COMPASS BANK BIRMINGHAM AL 35296-0

ORIG CO NAME MIDWEST ISO ORIG ID 9001031566 DESC DATE080915CO ENTRY DESCR
ACH PYMT SEC CCD TRACE 021000021865694 EED 080916 IND IDIND NAME LEHMAN
BROTHERS COMMOD

REF LBF FRB, CLEAR FEES 09/15/08
B/O BEAR STEARNS AGENT SVCS CLRNG
CB FUNDS TRANS PREVIOUS DAY TAMPA

GID C0082600217101 CHP0016950 REF 0020ARB0032211L0 PAY BK ID 000 2 PAY BK
JPMORGAN CHASE BANK ORDER UNIONE DI BANCHE ITALIANE SCP A VIA CEFALONIA 62
25175 BRESCIA, ITALY BENEF SLIIGB2L LEHMAN BR OTHERS INTL (EU

B/O UNIONE DI BANCHE ITALIANE SCP

GID C0082600926901 CHP0073168 REF 081MFT29382 PAY BK ID 0487 PAY BK STATE
STREET BANK . TRUST CO.N.A.ORDER CH76 FRIC FIXED INCOM E IJ9052 909 A STREET
TACOMA, WA 98402 CORR BK STATE STREET BAN K AND TRUST CO.

B/O CH76 FRIC FIXED INCOME IJ905

GID S0682600D26E01 BOOK REF 16006935 PAY BK ID 10990765 PAY BK C ITIBANK N.A.
LONDON ORDER CITIBANK LONDON DETAILS FX OPTION PREM IUM INSTRUCT DATE
09/16/08 ADVICE TYPE SWIFT

B/O CITIBANK LONDON

GID S0682600D28001 BOOK REF 16007050 PAY BK ID 10990765 PAY BK C ITIBANK N.A.
LONDON ORDER CITIBANK LONDON DETAILS FX OPTION PREM IUM INSTRUCT DATE
09/16/08 ADVICE TYPE SWIFT

B/O CITIBANK LONDON

GID C0082600856401 CHP0055701 REF 76313129080004796 PAY BK ID 000 1 PAY BK THE
BANK OF NEW YORK MELLON ORDER ALETTI E C BANCA DI I INVESTIMENTO VIA S. SPIRITO
14 MILAN 20121, ITALY DETAILS ACC 305 45087 BENEF SLH

B/O ALETTI E C BANCA DI INVESTIME

GID E2282590000100 BOOK REF C0082592852701 PAY BK ID 36125657 PAY BK FED CHIPS
HOLDOVER ORDER BANCA INTERMOBILIARE S.P.A. VIA GR AMSCI 7 10121 TORINO BENEF
30545087XXX LEHMAN BROTHERS COMMERCIA L CORPORAT UNIT

B/O BANCA INTERMOBILIARE S.P.A.

GID S0682560526301 BOOK REF CVMCBS10025LII2L PAY BK ID 36153383 ORDER CHINA
MERCHANTS BANK 12 F CHINA MERCHANTS BK TOWER N7088 S HENNAN RD SHENZHEN
CHINA 518040 BENEF SLIIGB2L INSTRUCT DATE 09/ 12/08 ADVICE TYP

B/O CHINA MERCHANTS BANK

GID LCT82601676200 BOOK REF PAY BK ID 30728502 PAY BK FORD GLOBA L TREASURY
INC ORDER FORD GLOBAL TREASURY INC NEW YORK SA INSTRU CT DATE 09/16/08 ADVICE
TYPE SWIFT

B/O FORD GLOBAL TREASURY INC NEW

GID F0682600020601 FED20080916D2B74A1C000084 REF FTBC3C79825LH13 N PAY BK ID
042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY .DEPT
FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE0

B/O INTL DEPT - PIN USE FOR LTR O

GID C0082602058301 CHP0160509 REF TTN OF 08/09/16 PAY BK ID 0002 PAY BK
JPMORGAN CHASE BANK ORDER P 89961 NORGES BANK PB 1179 SE NTRUM ORIG BK
NBIM 1 - LOGAN US CREDIT INSTRUCT DATE 09/16/08 AD VICE TYPE SWIFT

B/O P 89961

GID C0082602036501 CHP0158737 REF TTN OF 08/09/16 PAY BK ID 0002 PAY BK
JPMORGAN CHASE BANK ORDER P 89961 NORGES BANK PB 1179 SE NTRUM ORIG BK
NBIM 1 - LOGAN US CREDIT INSTRUCT DATE 09/16/08 AD VICE TYPE SWIFT

B/O P 89961



B/O P 89961
GID C0082602038201 CHP0158993 REF TTN OF 08/09/16 PAY BK ID 0002 PAY BK
JPMORGAN CHASE BANK ORDER P 89961 NORGES BANK PB 1179 SE NTRUM ORIG BK
NBIM 1 - LOGAN US CREDIT INSTRCT DATE 09/16/08 AD VICE TYPE SWIFT

B/O ING INV MGMT
GID C0082603985301 CHP0297709 REF NONREF PAY BK ID 0001 PAY BK T HE BANK OF
NEW YORK MELLON ORDER ING INV MGMT DETAILS SLHIUS33 B ENF SLHIUS33 ORIG BK
ING GLOBAL BOND FUND INSTRCT DATE 09/16/08 ADVICE TYPE S

B/O ING INV MGMT
GID C0082603991201 CHP0298387 REF NONREF PAY BK ID 0001 PAY BK T HE BANK OF
NEW YORK MELLON ORDER ING INV MGMT DETAILS SLHIUS33 B ENF SLHIUS33 ORIG BK
ING GLOBAL BOND FUND INSTRCT DATE 09/16/08 ADVICE TYPE S

B/O STICHTING BEDRIJFSTAKPENSIJEN
GID F048260009ED01 FED20080916B1B77P1C002287 REF PAY BK ID 01100 1234PAY BK
THE BANK OF NEW YORK MELLON ORDER STICHTING BEDRIJST AKPENSIJENF
ONDMOLENWERF 2-8 1014 AG AMSTERDAM THE NETHERLANDS D DETAILS CITIUS33

B/O QUANTUM PARTNERS, LDC
GID LCT82601815500 BOOK REF PAY BK ID 38890774 PAY BK MORGAN STA NLEY AND CO.,
INC ORDER QUANTUM PARTNERS, LDC P.O. BOX 812 WILLE MSTAD NAN DETAILS
QUANTUM PARTNERS ORIG BK MSNVUS33PBS INSTRCT DATE 09/16/08 AD

B/O 60G3 F RUSSELL TRST CO EMP BE
GID C0082600917701 CHP0073208 REF 081MFT29404 PAY BK ID 0487 PAY BK STATE
STREET BANK . TRUST CO.N.A.ORDER 60G3 F RUSSELL TRST C EMP BENEFIT909 A
STREET TACOMA, WA 98402 CORR BK STATE STREET BANK AND TRUST C

B/O RUSSELL INSTITUTIONAL FUNDS L
GID F068260003A101 FED20080916B1B77P1C000438 REF PAY BK ID 01100 1234PAY BK
THE BANK OF NEW YORK MELLON ORDER RUSSELL INSTITUTIONAL FUNDS LLC-RU909 A
STREET DETAILS SLHIUS33NXXX ORIG BK GLOBAL W IRE CLEARING DD

GID C0082601436901 CHP0110964 REF SLHI3N1399UBSWZH PAY BK ID 079 9 PAY BK UBS
AG ORDER DETAILS FX OPTION PREMIUM INSTRCT DATE 09 /16/08 ADVICE TYPE SWIFT

GID C0082601583501 CHP0110972 REF SLHI3N1399UBSWZH PAY BK ID 079 9 PAY BK UBS
AG ORDER DETAILS FX OPTION PREMIUM INSTRCT DATE 09 /16/08 ADVICE TYPE SWIFT

GID C0082601672001 CHP0112080 REF SLHI3N5147UBSWZH PAY BK ID 079 9 PAY BK UBS
AG ORDER DETAILS FX OPTION PREMIUM INSTRCT DATE 09 /16/08 ADVICE TYPE SWIFT

B/O TORONTO DOMINION BANK
GID C0082604703501 CHP0345024 REF MIMA PAY BK ID 0959 PAY BK BANK OF AMERICA
N.A. ORDER TORONTO DOMINION BANK 55 KING STREET WEST AND BAY STREET
TORONTO, CANADA INSTRCT DATE 09/16/08 ADVICE TY PE SWIFT

B/O ALETTI E C BANCA DI INVESTIME



GID 506825914A7A01 FED20080916B1Q8021C005743 REF FX081229340 CR BK ID 026009593CR BK BANK OF AMERICA N.A. BENEF 6550309273 INSTR UCT DATE 09/15/08 ADVICE TYPE NONE

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912BEE01 CHP0082484 REF FX083142958 CR BK ID 0159 CR B K AMERICAN EXPRESS BENEF 629121 INSTRCT DATE 09/15/08 ADVICE TY PE NONE

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912C0A01 FED20080916B1Q8024C005976 REF FX136852200 CR BK ID 021000021CR BK JPMORGAN CHASE BANK BENEF RBOSGB2LTCM INSTR UCT DATE 09/15/08 ADVICE TYPE NONE

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912C1201 CHP0082505 REF FX138839989 CR BK ID 0002 CR B K JPMORGAN CHASE BANK BENEF RBOSGB2LTCM INSTRCT DATE 09/15/08 A DVICE TYPE NONE

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912C0C01 CHP0082511 REF FX138937046 CR BK ID 0002 CR B K JPMORGAN CHASE BANK BENEF RBOSGB2LTCM INSTRCT DATE 09/15/08 A DVICE TYPE NONE

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912C1301 CHP0082472 REF FX139589334 CR BK ID 0002 CR B K JPMORGAN CHASE BANK BENEF RBOSGB2LTCM INSTRCT DATE 09/15/08 A DVICE TYPE NONE

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912E3301 CHP0300627 REF FX141854547 CR BK ID 0768 CR B K BNP PARIBAS BENEF FORTIS 50983 INSTRCT DATE 09/15/08 ADVICE T YPE NONE

F/O FORTIS 50983

GID 506825912E3401 CHP0343475 REF FX141854548 CR BK ID 0768 CR B K BNP PARIBAS BENEF FORTIS 50983 INSTRCT DATE 09/15/08 ADVICE T YPE NONE

F/O FORTIS 50983

GID 506825912C9B01 CHP0202213 REF FX143040160 CR BK ID 0002 CR B K JPMORGAN CHASE BANK BENEF FIMAGB2L INSTRCT DATE 09/15/08 ADVI CE TYPE NONE

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912CC401 FED20080916B1Q8023C005996 REF FX143040791 CR BK ID 021000021CR BK JPMORGAN CHASE BANK BENEF BPMOIT22 INSTRCT DATE 09/15/08 ADVICE TYPE NONE

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912CCA01 CHP0082459 REF FX143040805 CR BK ID 0001 CR B K THE BANK OF NEW YORK MELLON BENEF DBSSGSG INSTRCT DATE 09/15 /08 ADVICE TYPE NONE

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912DE01 BOOK REF FX143463104 BENEF 40688866 LEHMAN BR OTHERS ASIA HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32 AKASAKA 1-C HOME MINATA-KU TOKYO 107, JAPAN INSTRCT DATE 09/15/08 ADVICE TY PE NONE

F/O LEHMAN BROTHERS ASIA HOLDINGS



F/O INSTRUCT DATE 09/15/08 ADVICE
GID S06825912D4201 FED20080916B1Q8023C005998 REF FX143500275 CR BK ID
021000018CR BK THE BANK OF NEW YORK MELLON BENEF 890038046 2 INSTRUCT DATE
09/15/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE
GID S06825912D5001 FED20080916B1Q8022C005843 REF FX143500282 CR BK ID
021000018CR BK THE BANK OF NEW YORK MELLON BENEF 803 3021 942 INSTRUCT DATE
09/15/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE
GID S06825912D4B01 FED20080916B1Q8023C005999 REF FX143500283 CR BK ID
021000018CR BK THE BANK OF NEW YORK MELLON BENEF 803 3021 942 INSTRUCT DATE
09/15/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE
GID S06825912D4801 CHP0082482 REF FX143500285 CR BK ID 0768 CR B K BNP PARIBAS
BENEF 19409300136 INSTRUCT DATE 09/15/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE
GID S06825912D5E01 CHP0082527 REF FX143500310 CR BK ID 0257 CR B K BARCLAYS
BANK PLC BENEF BARGB5G INSTRUCT DATE 09/15/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE
GID S06825912D6101 CHP0082492 REF FX143500311 CR BK ID 0257 CR B K BARCLAYS
BANK PLC BENEF BARGB5G INSTRUCT DATE 09/15/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE
GID S06825912D6001 CHP0082471 REF FX143500312 CR BK ID 0257 CR B K BARCLAYS
BANK PLC BENEF BARGB5G INSTRUCT DATE 09/15/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE
GID S06825912D6901 CHP0082517 REF FX143500320 CR BK ID 0807 CR B K CALYON
FORMERLY CREDIT LYONNAISBENEF 0100391000100 INSTRUCT DATE 09/15/08 ADVICE
TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE
GID S06825912D6B01 CHP0082549 REF FX143500321 CR BK ID 0807 CR B K CALYON
FORMERLY CREDIT LYONNAISBENEF 0100391000100 INSTRUCT DATE 09/15/08 ADVICE
TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE
GID S06825912D6501 CHP0082516 REF FX143500327 CR BK ID 0001 CR B K THE BANK OF
NEW YORK MELLON BENEF CSFPG82L INSTRUCT DATE 09/15/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE
GID S06825912D7901 CHP0082479 REF FX143506741 CR BK ID 0108 CR B K HSBC BANK
USA BENEF 000023868 INSTRUCT DATE 09/15/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/15/08 ADVICE
GID S06825912E2A01 CHP0082523 REF FX143506742 CR BK ID 0108 CR B K HSBC BANK
USA BENEF 000023868 INSTRUCT DATE 09/15/08 ADVICE TYPE NONE

CONFIDENTIAL

GID 506825912DF101 CHP0082470 REF FX143520559 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK DETAILS FFC 09890020 BENEF 066143543 LEHMA N BROS SPECIAL FINANCE
INC NEW YORK INSTRUC DATE 09/15/08 ADVIC E TYPE NONE

F/O LEHMAN BROS SPECIAL FINANCE I

GID 506825912D7A01 CHP0082499 REF FX143523867 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK BENEF 400930153 INSTRUC DATE 09/15/08 ADV ICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 506825912D7D01 CHP0082435 REF FX143523868 CR BK ID 0257 CR B K BARCLAYS
BANK PLC BENEF BARGB5G INSTRUC DATE 09/15/08 ADVICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 50682601381801 BOOK REF FX143531101 BENEF 40688866 LEHMAN BR OTHERS ASIA
HOLDINGS LTD ARK IMORI BLDG 36TH FL 12-32 AKASAKA 1-C HOME MINATA-KU TOKYO
107, JAPAN INSTRUC DATE 09/16/08 ADVICE TY PE NONE

F/O LEHMAN BROTHERS ASIA HOLDINGS

GID 50682601382C01 CHP0345458 REF FX143531234 CR BK ID 0159 CR B K AMERICAN
EXPRESS BENEF BAMA1T3A INSTRUC DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUC DATE 09/16/08 ADVICE

GID 50682600F99B01 CHP0345464 REF FX143602748 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK BENEF 400930153 INSTRUC DATE 09/16/08 ADV ICE TYPE NONE

F/O INSTRUC DATE 09/16/08 ADVICE

GID 50682600F99A01 CHP0345455 REF FX143602749 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK BENEF 400930153 INSTRUC DATE 09/16/08 ADV ICE TYPE NONE

F/O INSTRUC DATE 09/16/08 ADVICE

GID 5068260137E601 CHP0345461 REF FX143606387 CR BK ID 0159 CR B K AMERICAN
EXPRESS BENEF BAMA1T3A INSTRUC DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUC DATE 09/16/08 ADVICE

GID 506825912D9301 CHP0082431 REF FX143653608 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK BENEF 001 0962009 INSTRUC DATE 09/15/08 A DVICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 506825912D9B01 CHP0082508 REF FX143653617 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK BENEF 001 0962009 INSTRUC DATE 09/15/08 A DVICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 506825912D9701 CHP0082439 REF FX143653618 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK BENEF 001 0962009 INSTRUC DATE 09/15/08 A DVICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 506825912D9901 CHP0082418 REF FX143653619 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK BENEF 001 0962009 INSTRUC DATE 09/15/08 A DVICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE



GID 506825912D9801 CHP0082478 REF FX143653621 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK BENEF 001 0962009 INSTRUC DATE 09/15/08 A DVICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 506825912D9C01 CHP0082487 REF FX143653623 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK BENEF 001 0962009 INSTRUC DATE 09/15/08 A DVICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 506825912D9E01 CHP0082514 REF FX143654149 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK DETAILS REF FX DEPT BENEF 0323154042 INSTRUC DATE 09/15/08 ADVICE
TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 506825912D9F01 CHP0082456 REF FX143985998 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK BENEF 001 0962009 INSTRUC DATE 09/15/08 A DVICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 506825912DA001 FED20080916B1Q8024C005975 REF FX143986011 CR BK ID
021000021CR BK JPMORGAN CHASE BANK BENEF 001 0962009 INSTRUC DATE 09/15/08
ADVICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 5068260136D701 BOOK REF FX143986960 BENEF 40688866 LEHMAN BR OTHERS ASIA
HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32 AKASAKA 1-C HOME MINATA-KU TOKYO
107, JAPAN INSTRUC DATE 09/16/08 ADVICE TY PE NONE

F/O LEHMAN BROTHERS ASIA HOLDINGS

GID 5068260136D201 BOOK REF FX143987128 CR BK ID 10957463 CR BK CITIBANK, N.A.
LUXEMBOURG, S.A. BENEF LU260340000200652001 LUXEM BOURG TRADING FINANCE
SARL TRADING INSTRUC DATE 09/16/08 ADVICE TYPE WIRE

F/O LUXEMBOURG TRADING FINANCE SA

GID 506825912DA301 CHP0082534 REF FX143987160 CR BK ID 0108 CR B K HSBC BANK
USA BENEF 000023868 INSTRUC DATE 09/15/08 ADVICE TY PE NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 506825912DA401 CHP0082488 REF FX143987161 CR BK ID 0108 CR B K HSBC BANK
USA BENEF 000023868 INSTRUC DATE 09/15/08 ADVICE TY PE NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 506825912DA801 CHP0082513 REF FX143987194 CR BK ID 0103 CR B K DEUTSCHE
BANK TRUST CO AMERICAS NBENEF 04411739 INSTRUC DATE 09/15/08 ADVICE TYPE
NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 506825912DA901 CHP0082427 REF FX143987198 CR BK ID 0103 CR B K DEUTSCHE
BANK TRUST CO AMERICAS NBENEF 04411739 INSTRUC DATE 09/15/08 ADVICE TYPE
NONE

F/O INSTRUC DATE 09/15/08 ADVICE

GID 506825912DAA01 FED20080916B1Q8023C005997 REF FX143987199 CR BK ID
021001033CR BK DEUTSCHE BANK TRUST CO AMERICAS NBENEF 0441 1739 INSTRUC
DATE 09/15/08 ADVICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE



GID 506825912DAB01 CHP0082498 REF FX143987200 CR BK ID 0103 CR B K DEUTSCHE
BANK TRUST CO AMERICAS NBENEF 04411739 INSTRCT DATE 09/15/08 ADVICE TYPE
NONE

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912DC401 CHP0082446 REF FX143993055 CR BK ID 0799 CR B K UBS AG BENEF
UBSWCHZH80A INSTRCT DATE 09/15/08 ADVICE TYPE SW IFT

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912DC701 CHP0082531 REF FX143993056 CR BK ID 0799 CR B K UBS AG BENEF
UBSWCHZH80A INSTRCT DATE 09/15/08 ADVICE TYPE SW IFT

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912DC801 CHP0082442 REF FX143993057 CR BK ID 0799 CR B K UBS AG BENEF
UBSWCHZH80A INSTRCT DATE 09/15/08 ADVICE TYPE SW IFT

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825912DCB01 CHP0082451 REF FX143993058 CR BK ID 0799 CR B K UBS AG BENEF
UBSWCHZH80A INSTRCT DATE 09/15/08 ADVICE TYPE SW IFT

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825914A7901 FED20080916B1Q8021C005745 REF FX143993066 CR BK ID
026009593CR BK BANK OF AMERICA N.A. BENEF 6550309273 INSTRCT DATE 09/15/08
ADVICE TYPE NONE

F/O INSTRCT DATE 09/15/08 ADVICE

GID 506825914A7D01 FED20080916B1Q8021C005747 REF FX143993067 CR BK ID
026009593CR BK BANK OF AMERICA N.A. BENEF 6550309273 INSTRCT DATE 09/15/08
ADVICE TYPE NONE

F/O INSTRCT DATE 09/15/08 ADVICE

GID 5068260136E501 BOOK REF FX143993304 BENEF 40688866 LEHMAN BR OTHERS ASIA
HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32 AKASAKA 1-C HOME MINATA-KU TOKYO
107, JAPAN INSTRCT DATE 09/16/08 ADVICE TY PE NONE

F/O LEHMAN BROTHERS ASIA HOLDINGS

GID 50682600F99E01 BOOK REF FX143993312 CR BK ID 10990765 CR BK CITIBANK N.A.
LONDON BENEF 1998765 INSTRCT DATE 09/16/08 ADVICE TYPE WIRE

F/O INSTRCT DATE 09/16/08 ADVICE

GID 50682600F9A501 FED20080916B1Q8021C006985 REF FX143993314 CR BK ID
026002561CR BK STANDARD CHARTERED BANK BENEF 3582088442001 INSTRCT DATE
09/16/08 ADVICE TYPE NONE

F/O INSTRCT DATE 09/16/08 ADVICE

GID 50682600F9A801 CHP0345421 REF FX143993315 CR BK ID 0001 CR B K THE BANK OF
NEW YORK MELLON BENEF 8900380462 INSTRCT DATE 09/ 16/08 ADVICE TYPE NONE

F/O INSTRCT DATE 09/16/08 ADVICE

GID 50682600F9AF01 CHP0345399 REF FX143993317 CR BK ID 0103 CR B K DEUTSCHE
BANK TRUST CO AMERICAS NBENEF 00811874 INSTRCT DATE 09/16/08 ADVICE TYPE
NONE

F/O INSTRCT DATE 09/16/08 ADVICE

GID S0682600F9B601 BOOK REF FX144134066 CR BK ID 09292521 CR BK J ARON AND COMPANY BENEF 09292521 INSTRUCT DATE 09/16/08 ADVICE TYPE SWIFT

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9B701 BOOK REF FX144134067 CR BK ID 09292521 CR BK J ARON AND COMPANY BENEF 09292521 INSTRUCT DATE 09/16/08 ADVICE TYPE SWIFT

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9BE01 CHP0345374 REF FX144134079 CR BK ID 0103 CR B K DEUTSCHE BANK TRUST CO AMERICAS NBENEF 04411739 INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9BF01 CHP0345394 REF FX144134080 CR BK ID 0103 CR B K DEUTSCHE BANK TRUST CO AMERICAS NBENEF 04411739 INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9C201 FED20080916B1Q802C007219 REF FX144134085 CR BK ID 021001033CR BK DEUTSCHE BANK TRUST CO AMERICAS NBENEF 0441 1739 INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9BC01 CHP0345476 REF FX144134089 CR BK ID 0103 CR B K DEUTSCHE BANK TRUST CO AMERICAS NBENEF 04411739 INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9B901 CHP0345474 REF FX144134090 CR BK ID 0103 CR B K DEUTSCHE BANK TRUST CO AMERICAS NBENEF 04411739 INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9BD01 CHP0345393 REF FX144134091 CR BK ID 0103 CR B K DEUTSCHE BANK TRUST CO AMERICAS NBENEF 04411739 INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9BB01 CHP0345367 REF FX144134092 CR BK ID 0103 CR B K DEUTSCHE BANK TRUST CO AMERICAS NBENEF 04411739 INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9C001 FED20080916B1Q802C007105 REF FX144134093 CR BK ID 021001033CR BK DEUTSCHE BANK TRUST CO AMERICAS NBENEF 0441 1739 INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9C101 CHP0345431 REF FX144134094 CR BK ID 0103 CR B K DEUTSCHE BANK TRUST CO AMERICAS NBENEF 04411739 INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9C401 CHP0345389 REF FX144134097 CR BK ID 0108 CR B K HSBC BANK USA BENEF 000023868 INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9C301 CHP0345382 REF FX144134098 CR BK ID 0108 CR B K HSBC BANK
USA BENEF 000023868 INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9C801 CHP0345371 REF FX144134118 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK BENEF 001 0962009 INSTRUCT DATE 09/16/08 A DVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9C901 CHP0345408 REF FX144134123 CR BK ID 0799 CR B K UBS AG BENEF
UBSWCHZH80A INSTRUCT DATE 09/16/08 ADVICE TYPE SW IFT

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9CA01 CHP0345407 REF FX144134130 CR BK ID 0799 CR B K UBS AG BENEF
UBSWCHZH80A INSTRUCT DATE 09/16/08 ADVICE TYPE SW IFT

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9CB01 CHP0345417 REF FX144134131 CR BK ID 0799 CR B K UBS AG BENEF
UBSWCHZH80A INSTRUCT DATE 09/16/08 ADVICE TYPE SW IFT

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9D001 CHP0345373 REF FX144134136 CR BK ID 0959 CR B K BANK OF
AMERICA N.A. BENEF 6550309273 INSTRUCT DATE 09/16/08 A DVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9D301 CHP0345409 REF FX144134137 CR BK ID 0959 CR B K BANK OF
AMERICA N.A. BENEF 6550309273 INSTRUCT DATE 09/16/08 A DVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9D201 CHP0345470 REF FX144134138 CR BK ID 0959 CR B K BANK OF
AMERICA N.A. BENEF 6550309273 INSTRUCT DATE 09/16/08 A DVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9D101 CHP0345466 REF FX144134139 CR BK ID 0959 CR B K BANK OF
AMERICA N.A. BENEF 6550309273 INSTRUCT DATE 09/16/08 A DVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600F9CF01 CHP0344078 REF FX144134244 CR BK ID 0108 CR B K HSBC BANK
USA BENEF 0000 55816 INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O INSTRUCT DATE 09/16/08 ADVICE

GID S0682600FC1701 BOOK REF FX144134342 CR BK ID 10957463 CR BK CITIBANK, N.A.
LUXEMBOURG, S.A. BENEF LU260340000200652001 LUXEMBOURG TRADING FINANCE
SARL TRADING INSTRUCT DATE 09/16/08 ADVICE TYPE WIRE

F/O LUXEMBOURG TRADING FINANCE SA

GID S0682601325E01 CHP0323571 REF FX144145642 CR BK ID 0799 CR B K UBS AG BENEF
UBSWCHZH80A INSTRUCT DATE 09/16/08 ADVICE TYPE SW IFT

F/O INSTRUCT DATE 09/16/08 ADVICE



GID 5068260150EA01 BOOK REF FX144163743 BENEF 36001339 CITI FX 5 40 CROSSPOINT
 PARKWAY INSTRUCT DATE 09/16/08 ADVICE TYPE NONE

F/O CITI FX
 B/O MIDLAND LOAN SERVICES INC
 B/O MIDLAND LOAN SERVICES INC
 B/O KRECM WIRE DISBURSEMENT CLEAR
 B/O THE BANK OF NEW YORK
 B/O THE BANK OF NEW YORK
 JUICE ENERGY INC
 B/O JUICE ENERGY INC
 RATE.0248 YIELD.
 REPAY AIP PRINCIPAL DATED GAN CHAS

BANK.CREDIT || BANK.CREDIT | |0|C00001901095 |J00005891637

INTEREST ON END-OF-DAY INVESTMENT - JPMORGAN CHASE - CO. COMM L PAPER.
 PRINCIPAL 2,669,686.00 RATE 02.48 FOR INVESTMENT DATED 09/15/08. REF
 CPSWP091508

RETURN OF PRINCIPAL - END-OF-DAY SWEEP JPMORGAN CHASE CO COMMERCIAL
 PAPER. CPSWP091508 .

RATE.0248 YIELD.
 REPAY AIP PRINCIPAL DATED GAN CHAS
 RATE.0248 YIELD.
 REPAY AIP PRINCIPAL DATED GAN CHAS
 LEHMAN BROS OTC DERIVATIVES INC NE
 LEHMAN BROTHERS INCORPORATED NEW Y
 NORTHERN TRUST CO CHICAGO IL 60675
 LEHMAN BROS OTC DERIVATIVES INC NE
 LEHMAN BROTHERS INCORPORATED NEW Y
 LEHMAN BROTHERS INCORPORATED NEW Y
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 CB FUNDS TRANS SAMEDAY CDT RETURNS
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END-OF-DAY INVESTMENT SWEEP

END-OF-DAY INVESTMENT SWEEP TO JPMORGAN CHASE CO COMMERCIAL PAPER.
CPSWP091708 .

END-OF-DAY INVESTMENT SWEEP

CB FUNDS TRANS PREVIOUS DAY TAMPA
B/O ALASKA SEABOARD PARTNERS, LP

B/O SOCIETE GENERALE

CB FUNDS TRANS PREVIOUS DAY TAMPA
M I MARSHALL ILSLEY BANK MILWAUKEE
END-OF-DAY INVESTMENT SWEEP
JPMORGAN CHASE BANK NATIONAL ASSOC

PROTECTIVE LIFE INSURANCE COMPANY
FEDERAL HOME LOAN BANK TOPEKA KS 6

B/O CREDIT-BASED ASSET SERVICING

CITIBANK NEW YORK NY 10043-0001
FEDERAL HOME LOAN BANK TOPEKA KS 6
SOVEREIGN BANK F.S.B. WYOMISSING P
DNB NOR BANK ASA SINGAPORE SINGAPO
CAROLINA FIRST BANK GREENVILLE SC
COMPASS BANK BIRMINGHAM AL 35296-0
REF LBF FRB, CLEAR FEES 09/16/08
COMPASS BANK BIRMINGHAM AL 35296-0

B/O NB6R NUVEEN GLOBAL GOV ENHANC

GID C0082614510801 CHP0331373 REF 085BIL00486 PAY BK ID 0487 PAY BK STATE
STREET BANK . TRUST CO.N.A.ORDER NB6R NUVEEN GLOBAL GO V ENHANCED IN333
WEST WACKER DRIVE CHICAGO IL 60606 CORR BK STAT E STREET BANK A

B/O NB5X NUVEEN INTL INCOME MAPS

GID C0082612337301 CHP0181343 REF 085BIL00489 PAY BK ID 0487 PAY BK STATE
STREET BANK . TRUST CO.N.A.ORDER NB5X NUVEEN INTL INCO ME MAPS 333 WEST
WACKER DRIVE CHICAGO IL 60606 CORR BK STATE STR EET BANK AND TR

B/O 71W9 ALASKA ELECTRICAL PENSIO

GID C0082611205701 CHP0092029 REF 08FGIK03362 PAY BK ID 0487 PAY BK STATE
STREET BANK . TRUST CO.N.A.ORDER 71W9 ALASKA ELECTRICAL L PENSION 2600 DENALI,
STE 200 ANCHORAGE, AK 99503 CORR BK STATE STREET BANK AN



GID C0082611208201 CHP0092221 REF 08XGIK05514 PAY BK ID 0487 PAY BK STATE STREET BANK . TRUST CO.N.A.ORDER 5Y2L AMERICAN AIR-BRIDGEGWATER/070 FIXED BENEFIT PENSION TRUST 4151 AMON CARTER BLVD C ORR BK STATE ST

B/O 5Y2L AMERICAN AIR-BRIDGEGWATER

GID C0082611208001 CHP0092218 REF 08XGIK05518 PAY BK ID 0487 PAY BK STATE STREET BANK . TRUST CO.N.A.ORDER 5Y4Y AMERICAN AIR-BRIDGEGWATER/071 VARIABLE INCOME PLAN 4151 AMON CARTER BLVD M.D. 245 0 CORR BK STATE

B/O 5Y4Y AMERICAN AIR-BRIDGEGWATER

GID F078261001B6F01 FED20080916B6B7HU3R008838 REF 46439691 PAY BK ID 026009593PAY BK BANK OF AMERICA N.A. ORDER AIG INTERNATIONAL , INC. ONE GREENWICH PLAZA GREENWICH, CT 06830 DETAILS MARGIN BE NEF 30545087BCS

B/O AIG INTERNATIONAL, INC.

GID F05826100BF601 FED20080917B1QGC06C003204 REF MAIL OF 08/09/1 7 PAY BK ID 021000021PAY BK JPMORGAN CHASE BANK ORDER 39210 ONE GLEN DINNING PLACE WESTPORT CT 06880 ORIG BK PTFS DISBURSEMENTS INSTRUCT DATE 09/

B/O 39210

GID LCT82610624200 BOOK REF PAY BK ID 30728502 PAY BK FORD GLOBAL T REASURY INC ORDER FORD GLOBAL TREASURY INC NEW YORK SA INSTRU CT DATE 09/17/08 ADVISE TYPE SWIFT

B/O FORD GLOBAL TREASURY INC NEW

GID F0682610028A01 FED20080917D2B74A1C000079 REF FTBC3C0106SLH13 N PAY BK ID 042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F058261002A801 FED20080917D2B74A1C000080 REF FTBC3C9896SLH13 N PAY BK ID 042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID F0682610028901 FED20080917D2B74A1C000081 REF FTBC3C9946SLH13 N PAY BK ID 042000314PAY BK FIFTH THIRD BANK ORDER INTL DEPT - P IN USE FOR LTR ONLY..DEPT FIFTH THIRD BANK ORIG BK INTERNATIONAL INSTRUCT DATE

B/O INTL DEPT - PIN USE FOR LTR O

GID C0082614506301 CHP0331048 REF 085BIL00487 PAY BK ID 0487 PAY BK STATE STREET BANK . TRUST CO.N.A.ORDER NB60 NUVEEN CORE BOND FUND 333 W WACKER DRIVE CHICAGO, IL 60606 CORR BK STATE STREET BANK AND TRUST C

B/O NB60 NUVEEN CORE BOND FUND

GID C0082614295301 CHP0317012 REF NEW PAY BK ID 0959 PAY BK BANK OF AMERICA N.A. ORDER OTB BANK PLC (BUDAPEST) NADOR U. 16 BUDAP EST H-1051, HUNGARY INSTRUCT DATE 09/17/08 ADVISE TYPE SWIFT

B/O OTB BANK PLC (BUDAPEST)

GID LCT82611189200 BOOK REF PAY BK ID 00151992 PAY BK LOEWS CLEA RING CORPORATION ORDER LOEWS CLEARING CORP . ATTN GENERAL ACCOUN TING 655 MADISON AVENUE INSTRUCT DATE 09/17/08 ADVISE TYPE SWIFT

B/O LOEWS CLEARING CORP .

B/O INTL DEPT - PIN USE FOR LTR O

REGISTRATION

GID 50682610E8BD01 CHP0287021 REF FX114287448 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E89501 CHP0287155 REF FX114287623 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E89B01 CHP0286877 REF FX118908251 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E89C01 CHP0317394 REF FX118908589 CR BK ID 0487 CR B K STATE STREET
BANK . TRUST CO.N.A.BENEF 40211701 INSTRUMENT DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8A501 CHP0317433 REF FX118908591 CR BK ID 0487 CR B K STATE STREET
BANK . TRUST CO.N.A.BENEF 40211701 INSTRUMENT DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8B401 CHP0317418 REF FX123425698 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8B701 CHP0317403 REF FX123425700 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8B601 CHP0317408 REF FX123425704 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8C001 CHP0287256 REF FX123982877 CR BK ID 0487 CR B K STATE STREET
BANK . TRUST CO.N.A.BENEF 40211701 INSTRUMENT DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8BD01 CHP0287243 REF FX123982879 CR BK ID 0487 CR B K STATE STREET
BANK . TRUST CO.N.A.BENEF 40211701 INSTRUMENT DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8BF01 CHP0286814 REF FX124047896 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8C301 CHP0317385 REF FX124053213 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

REGISTRATION

GID 50682610E8C101 CHP0317411 REF FX1240533217 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8B901 CHP0317426 REF FX1240533364 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8B801 CHP0317372 REF FX124538808 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8C501 CHP0287339 REF FX124539018 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8C601 CHP0286914 REF FX124961336 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8C801 CHP0286909 REF FX124961338 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8D601 CHP0317458 REF FX127759268 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8DC01 CHP0317455 REF FX127759417 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8F001 CHP0317431 REF FX128986939 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8E701 CHP0317422 REF FX128986945 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8E801 CHP0286805 REF FX129039566 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8E901 CHP0286940 REF FX129039568 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

REGISTRATION

GID 50682610E8E01 CHP0286945 REF FX129039570 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8E01 CHP0317378 REF FX129441775 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8E01 CHP0317400 REF FX129453790 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8E01 CHP0317461 REF FX129453794 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8E01 CHP0317420 REF FX129488245 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8E01 CHP0317395 REF FX129847920 CR BK ID 0001 CR B K THE BANK OF
NEW YORK MELLON BENEF 8900380462 INSTRUMENT DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8E01 CHP0317429 REF FX129847922 CR BK ID 0001 CR B K THE BANK OF
NEW YORK MELLON BENEF 8900380462 INSTRUMENT DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8E01 CHP0286920 REF FX129912758 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8E01 CHP0286941 REF FX129912760 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8E01 CHP0286922 REF FX129926347 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8E01 CHP0317417 REF FX131410355 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8E01 CHP0317467 REF FX131410357 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E8FC01 CHP0317373 REF FX131410359 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8FD01 CHP0317454 REF FX131410365 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E8FF01 CHP0317414 REF FX131410367 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E90B01 BOOK REF FX131929506 BENEF 30602715 MERRILL LYNCH INT BANK
LTD 4 WORLD FINANCIAL CENTER, 4TH FL NEW YORK NY 1 0010 INSTRUMENT DATE 09/17/08
ADVISE TYPE SWIFT

F/O MERRILL LYNCH INT BANK LTD

GID 50682610E90C01 BOOK REF FX131929508 BENEF 30602715 MERRILL LYNCH INT BANK
LTD 4 WORLD FINANCIAL CENTER, 4TH FL NEW YORK NY 1 0010 INSTRUMENT DATE 09/17/08
ADVISE TYPE SWIFT

F/O MERRILL LYNCH INT BANK LTD

GID 50682610E90401 CHP0286866 REF FX133078820 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E90301 CHP0287253 REF FX133078832 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E90801 CHP0287041 REF FX133078834 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E91701 BOOK REF FX133639721 BENEF 10990765 CITIBANK N.A. LONDON
336 STRAND LONDON WC2R 1HB, ENGLAND INSTRUMENT DATE 09/17/08 ADVISE TYPE
SWIFT

F/O CITIBANK N.A. LONDON

GID 50682610E91301 CHP0287283 REF FX134199060 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E91201 CHP0287036 REF FX134199062 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

GID 50682610E91401 CHP0286936 REF FX134199064 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVISE

REGISTRATION

GID 50682610E92701 CHP0286988 REF FX134199070 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E92801 CHP0286996 REF FX134656829 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E91D01 CHP0287147 REF FX134656831 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E91E01 CHP0287228 REF FX134656833 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E92001 CHP0287332 REF FX134656835 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E92601 CHP0286916 REF FX136027246 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E92E01 CHP0286871 REF FX136027248 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E93A01 CHP0317413 REF FX138241836 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E93F01 CHP0317389 REF FX138241842 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E93B01 CHP0317423 REF FX138241844 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E93E01 CHP0287330 REF FX138241846 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE

GID 50682610E94A01 CHP0317428 REF FX140107634 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRUMENT DATE 09/17/08 A DEVICE TYPE NONE

F/O INSTRUMENT DATE 09/17/08 ADVICE



GID S0682610E94501 CHP0317425 REF FX140107636 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRCT DATE 09/17/08 A DVICE TYPE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S0682610E94901 CHP0317475 REF FX140107640 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRCT DATE 09/17/08 A DVICE TYPE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S0682610E94601 CHP0319279 REF FX140135857 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRCT DATE 09/17/08 A DVICE TYPE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S0682610E95101 CHP0286997 REF FX141077503 CR BK ID 0958 CR B K ABN AMRO
BANK N.V. BENEF 513082602200 INSTRCT DATE 09/17/08 A DVICE TYPE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S0682610EA0201 FED20080917B1Q8023C003591 REF FX142434064 CR BK ID
071000152CR BK THE NORTHERN TRUST CO BENEF 5186061000 SAN FRAN EMPLOYEES
RETIREMENT FX OVERLAY REF SFR45 17 22177 ORIG BK LEHMAN BROTHERS CO

F/O SAN FRAN EMPLOYEES RETIREMENT

GID S0682610E95401 CHP0317421 REF FX142437361 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK DETAILS HOST PLUS CURRENCY OVERLAY20719 BE NEF 001-096-2009
INSTRCT DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S0682610E95801 BOOK REF FX142442438 DETAILS LOEWS CORP BENEF 00151992
LOEWS CLEARING CORPORATION 655 MADISON AVE NEW YORK NY 10021 ORIG BK
LEHMAN BROTHERS COMMERCIAL CORP INSTRCT DATE 09/17/08 ADVICE TY

F/O LOEWS CLEARING CORPORATION

GID S0682610EA0101 CHP0317466 REF FX142443025 CR BK ID 0001 CR B K THE BANK OF
NEW YORK MELLON DETAILS UNISYS PENSION PLAN MASTER TRUST REF.867998 BENEF
8900285451 INSTRCT DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S0682610E95D01 FED20080917B1Q8023C003590 REF FX142461750 CR BK ID
011001234CR BK THE BANK OF NEW YORK MELLON DETAILS RAYTHEO N MASTER
PENSIONTRUST NO. 2 REF.RAYF5273002 BENEF 1081111 FEDERAL RESERVE BANK OF

F/O FEDERAL RESERVE BANK OF BOSTO

GID S0682610E96001 CHP0317434 REF FX142491958 CR BK ID 0001 CR B K THE BANK OF
NEW YORK MELLON BENEF 8900380462 INSTRCT DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S06825912C6B01 BOOK REF FX142946022 BENEF 40688866 LEHMAN BR OTHERS ASIA
HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32 AKASAKA 1-C HOME MINATA-KU TOKYO
107, JAPAN INSTRCT DATE 09/15/08 ADVICE TY PE NONE

F/O LEHMAN BROTHERS ASIA HOLDINGS

GID S06825912C7D01 BOOK REF FX142970833 BENEF 40688866 LEHMAN BR OTHERS ASIA
HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32 AKASAKA 1-C HOME MINATA-KU TOKYO
107, JAPAN INSTRCT DATE 09/15/08 ADVICE TY PE NONE

F/O LEHMAN BROTHERS ASIA HOLDINGS

CONFIDENTIAL

F/O LEHMAN BROTHERS ASIA HOLDINGS
GID 5068260137A101 BOOK REF FX143433725 DETAILS LEHMAN BROTHERS FINANCE SA
BENEF 40688866 LEHMAN BROTHERS ASIA HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32
AKASAKA 1-CHOME MINATA-KU TOKYO 107, JAP AN INSTRCT DATE

F/O LEHMAN BROTHERS ASIA HOLDINGS
GID 5068260137A301 BOOK REF FX143433741 DETAILS LEHMAN BROTHERS FINANCE SA
BENEF 40688866 LEHMAN BROTHERS ASIA HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32
AKASAKA 1-CHOME MINATA-KU TOKYO 107, JAP AN INSTRCT DATE

F/O LEHMAN BROTHERS ASIA HOLDINGS
GID 50682601379F01 BOOK REF FX143433909 DETAILS LEHMAN BROTHERS FINANCE SA
BENEF 40688866 LEHMAN BROTHERS ASIA HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32
AKASAKA 1-CHOME MINATA-KU TOKYO 107, JAP AN INSTRCT DATE

F/O MERRILL LYNCH INT BANK LTD
GID 506825912D5B01 BOOK REF FX143500300 BENEF 30602715 MERRILL L YNCH INT
BANK LTD 4 WORLD FINANCIAL CENTER, 4TH FL NEW YORK NY 1 0010 INSTRCT DATE
09/15/08 ADVICE TYPE SWIFT

F/O MERRILL LYNCH INT BANK LTD
GID 506825912D5501 BOOK REF FX143500301 BENEF 30602715 MERRILL L YNCH INT
BANK LTD 4 WORLD FINANCIAL CENTER, 4TH FL NEW YORK NY 1 0010 INSTRCT DATE
09/15/08 ADVICE TYPE SWIFT

F/O MERRILL LYNCH INT BANK LTD
GID 506825912D5601 BOOK REF FX143500302 BENEF 30602715 MERRILL L YNCH INT
BANK LTD 4 WORLD FINANCIAL CENTER, 4TH FL NEW YORK NY 1 0010 INSTRCT DATE
09/15/08 ADVICE TYPE SWIFT

F/O MERRILL LYNCH INT BANK LTD
GID 506825912D5701 BOOK REF FX143500303 BENEF 30602715 MERRILL L YNCH INT
BANK LTD 4 WORLD FINANCIAL CENTER, 4TH FL NEW YORK NY 1 0010 INSTRCT DATE
09/15/08 ADVICE TYPE SWIFT

F/O LEHMAN BROTHERS ASIA HOLDINGS
GID 50682601380E01 BOOK REF FX143580712 BENEF 40688866 LEHMAN BR OTHERS ASIA
HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32 AKASAKA 1-C HOME MINATA-KU TOKYO
107, JAPAN INSTRCT DATE 09/16/08 ADVICE TY PE NONE

F/O BLBLPAA PURE ALPHA FUND AUS
GID 50682610E99101 BOOK REF FX143637287 CR BK ID 10920636 CR BK NATIONAL
AUSTRALIA BK LTD BENEF 1327013 BL BLBPAA PURE ALPHA FUN D AUSTRALIA INSTRCT
DATE 09/17/08 ADVICE TYPE SWIFT

F/O J ARON AND COMPANY
GID 506825912DAF01 BOOK REF FX143987183 BENEF 09292521 J ARON AN D COMPANY .
GOLDMAN SACHS AND CO 85 BROAD STREET INSTRCT DATE 0 9/15/08 ADVICE TYPE
SWIFT

F/O LEHMAN BROTHERS ASIA HOLDINGS
GID 5068260136D901 BOOK REF FX143993305 BENEF 40688866 LEHMAN BR OTHERS ASIA
HOLDINGS LTD ARK MORI BLDG 36TH FL 12-32 AKASAKA 1-C HOME MINATA-KU TOKYO
107, JAPAN INSTRCT DATE 09/16/08 ADVICE TY PE NONE

F/O MERRILL LYNCH INT BANK LTD
GID 50682600F9A401 BOOK REF FX143993307 BENEF 30602715 MERRILL L YNCH INT BANK
LTD 4 WORLD FINANCIAL CENTER, 4TH FL NEW YORK NY 1 0010 INSTRCT DATE 09/16/08
ADVICE TYPE SWIFT

F/O MERRILL LYNCH INT BANK LTD

GID 50682600F99D01 BOOK REF FX143993327 BENEF 30602715 MERRILL LYNCH INT BANK LTD 4 WORLD FINANCIAL CENTER, 4TH FL NEW YORK NY 1 0010 INSTRUCT DATE 09/16/08 ADVICE TYPE SWIFT

F/O V AND V MACHINES

GID 50682610E9A701 FED20080917B1Q8022C002817 REF FX143994188 CR BK ID 026008811CR BK BANCO POPULAR, NORTH AMERICA BENEF 68039019 71 V AND V MACHINES REF BWATER ORIG BK LEHMAN BROTHERS COMMERCIAL L CORP INSTRUCTD

F/O INSTRUCT DATE 09/17/08 ADVICE

GID 50682610E9B001 CHP0286978 REF FX143994355 CR BK ID 0001 CR BK THE BANK OF NEW YORK MELLON DETAILS RTC OF CAD AS TRUSTEE FOR RBCFOREIGN MASTER TRUST REF 716277 BENEF 8900491558 INSTRUCT DAT E 09/17/08 ADVIC

F/O VIA RAIL CURRENCY OVERLAY

GID 50682610E9B301 CHP0317453 REF FX143994697 CR BK ID 0001 CR BK THE BANK OF NEW YORK MELLON BENEF 844461 VIA RAIL CURRENCY OVE RLAY INSTRUCT DATE 09/17/08 ADVICE TYPE NONE

F/O NATIONAL AUSTRALIA BK LTD

GID 50682610E9B401 BOOK REF FX143994706 DETAILS QIC ACT ACBAQ3 Q 3ACBA 9096 28 BENEF 10920636 NATIONAL AUSTRALIA BK LTD 271 385 C OLLINS ST. MELBOURNE VIC AUSTRALIA 3001 INSTRUCT DATE 09/17/08 A DVICE TYPE SWIF

F/O SBC MASTER PENSION TRUST II

GID 50682610E9B601 CHP0286890 REF FX143995343 CR BK ID 0002 CR BK JPMORGAN CHASE BANK BENEF 900 9000 127 SBC MASTER PENSION TRUS T II REF S04105 ORIG BK LEHMAN BROTHERS COMMERCIAL CORP INSTRUCT DATE 09/17/08

F/O FEDERAL RESERVE BANK OF BOSTO

GID 50682610EA0301 FED20080917B1Q8023C003588 REF FX143995381 CR BK ID 011001234CR BK THE BANK OF NEW YORK MELLON DETAILS AGL SEP ARATE LLCADF0001002 BENEF 108111 FEDERAL RESERVE BANK OF BOSTON INSTRUCT DATE 0

F/O CANAFUND BWA INC

GID 50682610E9B701 FED20080917B1Q8023C002980 REF FX143995446 CR BK ID 011001234CR BK THE BANK OF NEW YORK MELLON CREDIT FEDERAL RESERVE BANK OF BOSTON BENEF NCPF0001002 CANAFUND BWA INC INSTRU CT DATE 09/17/08

F/O FEDERAL RESERVE BANK OF BOSTO

GID 50682610E9B801 FED20080917B1Q8023C003589 REF FX143995554 CR BK ID 011001234CR BK THE BANK OF NEW YORK MELLON DETAILS COLLEGE S OF APPLIED ARTS ANDTECH PENSION PLAN REF CLGF0622002 BENEF DDA 065447 FEDERAL

F/O TRUST DEPT FX FUNDS ATTN. GLO

GID 50682610E9BB01 CHP0286812 REF FX143995582 CR BK ID 0959 CR B K BANK OF AMERICA N.A. BENEF 00018 00 1981 0 TRUST DEPT FX FUNDS ATTN. GLOBAL SETTLEMENTS REF BK OF AMERICA PENSION PLAN 3006400 2038500 ORIG BK

F/O FEDERAL RESERVE BANK OF BOSTO

GID 50682610E9BD01 FED20080917B1Q8024C002851 REF FX143995748 CR BK ID 011001234CR BK THE BANK OF NEW YORK MELLON DETAILS DAIMLER CHRYSLER CANADAACCT CZPF6112002 BENEF DDA 065447 FEDERAL RESERV E BANK OF BOSTON

F/O INSTRUCT DATE 09/17/08 ADVICE

GID 50682610E9BE01 CHP0317407 REF FX143995825 CR BK ID 0487 CR B K STATE STREET BANK . TRUST CO.N.A.DETAILS EDS RETIREMENT PLANRE F 3E2M DDA 21404504 BENEF 40414401 INSTRUCT DATE 09/17/08 ADVICE TYPE NONE



F/O INSTRUCT DATE 09/17/08 ADVICE
GID 50682610E9BF01 CHP0317404 REF FX143995857 CR BK ID 0002 CR B K JPMORGAN
CHASE BANK DETAILS EXEL PENSION INVESTMENT FUNDCCY OV ERLAY REF.36096 BENEF
0010962009 INSTRUCT DATE 09/17/08 ADVICE T YPE NONE

F/O NATIONAL AUSTRALIA BK LTD
GID 50682610E9C401 BOOK REF FX143995861 DETAILS VT VTBWOL 9242 1 1REF VISION
SUPER FX BW 197 BENEF 10920636 NATIONAL AUSTRALIA BK LTD 271 385 COLLINS ST.
MELBOURNE VIC AUSTRALIA 3001 INSTRUCT DATE 09/17/08 AD

F/O SOUTHERN CALIFORNIA EDISON CO
GID 50682610E9C201 FED20080917B1Q8023C003592 REF FX143996003 CR BK ID
011001234CR BK THE BANK OF NEW YORK MELLON CREDIT FEDERAL RESERVE BANK OF
BOSTON BENEF SCEF1003002 SOUTHERN CALIFORNIA EDISON CO RET PL TRU

F/O FEDERAL RESERVE BANK OF BOSTO
GID 50682610E9CB01 FED20080917B1Q8021C002755 REF FX144134813 CR BK ID
011001234CR BK THE BANK OF NEW YORK MELLON DETAILS ADIA GT AA REF
ADZF0002002 BENEF 244694 FEDERAL RESERVE BANK OF BOSTON I INSTRUCT DATE 09/

F/O TRUST DEPT FX FUNDS ATTN. GLO
GID 50682610E9CA01 CHP0286943 REF FX144134966 CR BK ID 0959 CR B K BANK OF
AMERICA N.A. BENEF 00018 00 1981 0 TRUST DEPT FX FUNDS ATTN. GLOBAL
SETTLEMENTS REF.BK OF AMERICA PENSION PLAN 3006400 2038500 ORIG BK

F/O INSTRUCT DATE 09/17/08 ADVICE
GID 50682610E9D101 CHP0287292 REF FX144141231 CR BK ID 0487 CR B K STATE STREET
BANK . TRUST CO.N.A.DETAILS DAIMLERCHRYSLER REF 2 XD3 BENEF 40414401 INSTRUCT
DATE 09/17/08 ADVICE TYPE NONE

F/O BA ZURICH C1A
GID 50682610E9D201 BOOK REF FX144141268 CR BK ID 10938027 CR BK PICTET . CIE
BENEF 1002100.506 BA ZURICH C1A CITY OF ZURICH PENS ION FUND FX INSTRUCT DATE
09/17/08 ADVICE TYPE SWIFT

F/O FEDERAL RESERVE BANK OF BOSTO
GID 50682610E9CF01 FED20080917B1Q8022C002811 REF FX144141269 CR BK ID
011001234CR BK THE BANK OF NEW YORK MELLON DETAILS BELL AT LAINTIC MASTER
TRUSTREF.NYXF1783982 BENEF DDA 162299 FEDERAL RESE RVE BANK OF BOST

F/O INSTRUCT DATE 09/17/08 ADVICE
GID 50682610E9D301 CHP0286970 REF FX144143062 CR BK ID 0487 CR B K STATE STREET
BANK . TRUST CO.N.A.DETAILS DAIMLERCHRYSLER REF 2 XD3 BENEF 40414401 INSTRUCT
DATE 09/17/08 ADVICE TYPE NONE

F/O TRUSTEES OF THE BAYER GRP PEN
GID 50682610E9CD01 CHP0286817 REF FX144143065 CR BK ID 0001 CR B K THE BANK OF
NEW YORK MELLON BENEF 538321 TRUSTEES OF THE BAYER GRP PENSION INSTRUCT
DATE 09/17/08 ADVICE TYPE NONE

F/O BOARD OF FIRE AND POLICE PENS
GID 50682610E9D401 FED20080917B1Q8022C002798 REF FX144143068 CR BK ID
071000152CR BK THE NORTHERN TRUST CO BENEF 5186061000 BOAR D OF FIRE AND
POLICE PENSION COMM OF THE CITY OF LA REF 17 23585 ORIG BK LEHMAN

F/O UNITED TECHNOLOGIES CORP
GID 50682610E9D001 FED20080917B1Q8022C002797 REF FX144143112 CR BK ID
011001234CR BK THE BANK OF NEW YORK MELLON CREDIT FEDERAL RESERVE BANK OF
BOSTON BENEF UTCF7001002 UNITED TECHNOLOGIES COR P MASTER RETIREME

REPAY AIP PRINCIPAL DATED GAN CHAS
LEHMAN BROS OTC DERIVATIVES INC NE
CITIBANK NEW YORK NY 10043-0001
LEHMAN BROS OTC DERIVATIVES INC NE
LEHMAN BROTHERS INCORPORATED NEW Y
LEHMAN BROTHERS HOLDINGS INC JERSE

Reserve 2 Réserve 2

F/O LEHMAN BROTHERS INC
BANK OF AMERICA N.A. NEW YORK NY 1

END-OF-DAY INVESTMENT SWEEP

BANK OF AMERICA N.A. NEW YORK NY 1

DNB NOR BANK ASA BERGEN NORWAY N-5
END-OF-DAY INVESTMENT SWEEP
FIRSTMERIT BANK AKRON OH 44308-141

END-OF-DAY INVESTMENT SWEEP TO JPMORGAN CHASE CO COMMERCIAL PAPER.
CPSWP091808 .

PAID 021001033 DBTCO AMERICAS NYC NEW YORK NY VIA IMAD 0918B1QG C08C008169
FOR 01419647 DORMITORY AUTHORITY SUB SERIES 2003F 2 SWIFT SLHIUS3H 891201 BK
INFO ATT PAT JENATSCH DASNY LEH REF 613633D

END-OF-DAY INVESTMENT SWEEP

PAID 021001033 DBTCO AMERICAS NYC NEW YORK NY VIA IMAD 0918B1QGC07C007728
FOR 1419647 DASNY SUB SERIES 2005 D SWIFT SLHIUS3H 891205 BK INFO ATT PAT
JENATSCH LEH REF 87258 3D

PAID 103900036 BOK TULSA OK 74192 VIA IMAD 0918B1QGC08C008174 FOR
600024642 BANK OF ALBUQUERQUE TRUSTEE FOR NEW MEXICO FINANCE AUTH SWIFT
SLHIUS3H 891204 BK INFO SWAPS LEH REF 684473D

THE BANK OF NEW YORK MELLON NEW YO

B/O CREDIT-BASED ASSET SERVICING

PAID 021000089 CITIBANK NYC NEW YORK NY 10043-0001 VIA IMAD
0918B1QGC08C008170 FOR 30500153 TIAA GLOBAL MARKETS INC. SWIFT SLHIUS3H
891199 BK INFO SWAPS LEH REF 1453827D

PAID 021000089 CITIBANK NYC NEW YORK NY 10043-0001 VIA IMAD
0918B1QGC08C008171 FOR 30500153 TIAA GLOBAL MARKETS INC. SWIFT SLHIUS3H
891200 BK INFO SWAPS LEH REF 1379069D

PAID 021000089 CITIBANK NYC NEW YORK NY 10043-0001 VIA IMAD
0918B1QGC08C008172 FOR 30500153 TIAA GLOBAL MARKETS INC. SWIFT SLHIUS3H
891197 BK INFO SWAPS LEH REF 755005D

PAID 021000089 CITIBANK NYC NEW YORK NY 10043-0001 VIA IMAD
0918B1QGC07C007729 FOR 30500153 TIAA GLOBAL MARKETS INC. SWIFT SLHIUS3H
891198 BK INFO SWAPS LEH REF 1594313D

PAID 021000018 BK OF NYC NEW YORK NY 10005-2901 VIA IMAD 0918B1QGC07C007730
FOR 111565101065 DASNY CUNY SWAP RECPT AC SWIFT SLHIUS3H 891203 BK INFO ATTN
S VACCARELLO LEH

PAID 021000089 CITIBANK NYC NEW YORK NY 10043-0001 VIA IMAD
0918B1QGC08C008173 FOR 30500153 TIAA GLOBAL MARKETS INC SWIFT
SLHIUS3H891194 BK INFO SWAPS LEH REF 825681D

PAID 011001234 MELLON TRUST OF NE BOSTON MA VIA IMAD 0918B1QGC06C006335
FOR 162299 BOSTON SAFE DEPOSIT TRUST SWIFT SLHIUS3H 891193BK INFO REF
TRANSAMERICA OCCIDENT//LIFE INS CO LEH 603161D



PAID 021000018 BK OF NYC NEW YORK NY 10005-2901 VIA IMAD 0918B1QGC07C007731
FOR 111565101065 DASNY CUNY SWAP RECPT AC SWIFT SLHIUS3H 891192 BK INFO ATTN
S VACCARELLO LEH REF 4735 21D

PAID 021000018 BK OF NYC NEW YORK NY 10005-2901 VIA IMAD 0918B1QGC07C007732
FOR 111565101065 DASNY CUNY SWAP RECPT AC SWIFT SLHIUS3H 891196 BK INFO ATTN
S VACCARELLO LEH REF 4735 23D

PAID 021000018 BK OF NYC NEW YORK NY 10005-2901 VIA IMAD 0918B1QGC06C006332
FOR 111565101065 DASNY CUNY SWAP RECPT AC SWIFT SLHIUS3H 891195 BK INFO ATTN
S VACCARELLO LEH REF 4735 27D

SOVEREIGN BANK F.S.B. WYOMISSING P

FIRST BANKING CENTER BURLINGTON WI

WILMINGTON TRUST CORPORATION WILMI

BANK OF AMERICA N.A. NEW YORK NY 1

CAROLINA FIRST BANK GREENVILLE SC

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

PAID 021000018 BK OF NYC NEW YORK NY 10005-2901 VIA IMAD 0918B1QGC07C007733
FOR 111565101065 DASNY CUNY SWAP RECPT AC SWIFT SLHIUS3H 891191 BK INFO ATT S
VACCARELLO LEH REF 47353 5D

PAID 011001234 MELLON TRUST OF NE BOSTON MA VIA IMAD 0918B1QGC06C006336
FOR 162299 BOSTON SAFE DEPOSIT AND TRUST SWIFT SLHIUS3H 891190 BK INFO
TRANSAMERICA OCCIDENTAL LIFE/

RESERVED

PAID 021000018 BK OF NYC NEW YORK NY 10005-2901 VIA IMAD 091881QGC06C006333
FOR 283044 NYSUDC SPIT 2004B 2 SWAP RECEIPTS SWIFT SLHIUS3H 891189 BK INFO
SWAPS/GLA111/565 LEH REF 83541 7D

REF LBF FRB, CLEAR FEES 09/17/08

ADJ FUTURE BROKERAGE FEE

FUTURES ADJUSTMENT FUT DDI F09 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI F12 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI F14 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI J12 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI N12 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI N13 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI V10 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI X08 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI Z08 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI J12 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI N12 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI N13 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI V08 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI V10 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI X08 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI Z08 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI F10 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI F12 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI N09 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI X08 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI Z08 LIQUIDEZ

VENDA DE TITULO RF LTN STNC OP: 155496 MV: 245126

VENDA DE TITULO RF LTN STNC OP: 178549 MV: 245125

VENDA DE TITULO RF LTN STNC OP: 184317 MV: 245128

VENDA DE TITULO RF LTN STNC OP: 184318 MV: 245127

VENDA DE TITULO RF NTN-F STNC OP: 189685 MV: 245129

FATURA DE MERCADORIAS FUT FRC F10 LIQUIDEZ

FATURA DE MERCADORIAS FUT FRC F12 LIQUIDEZ

FATURA DE MERCADORIAS FUT FRC N13 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI F10 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI F11 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI J09 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI J10 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI J11 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI N09 LIQUIDEZ

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FUTURES ADJUSTMENT FUT DDI F09 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI F10 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI F11 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI F12 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI F14 LIQUIDEZ

FUTURES ADJUSTMENT FUT DDI F17 LIQUIDEZ



B/O UNIVERSITY OF NOTRE DAME DU L
GID F0582620082001 FED20080918B1B77P1C001507 REF PAY BK ID 01100 1234PAY BK
THE BANK OF NEW YORK MELLON ORDER UNIVERSITY OF NOTRE DAME DU LAC NOTRE
DAME IN, 46556-5612 DETAILS SLHIUS3N ORIG BK THE BANK OF NEW

B/O BRIDGEWATER TVARS, LLC.
GID F0582620137801 FED20080918B1B77P1C003726 REF PAY BK ID 01100 1234PAY BK
THE BANK OF NEW YORK MELLON ORDER BRIDGEWATER TVARS, LLC. 1 GLENDINNING
ROAD WESTPORT, CT ORIG BK THE BANK OF NEW YO RK MELLON INSTRU

B/O AGL LIFE ASSURANCE COMPANY, I
GID F068262007E201 FED20080918B1B77P1C001501 REF PAY BK ID 01100 1234PAY BK
THE BANK OF NEW YORK MELLON ORDER AGL LIFE ASSURANCE COMPANY, INC. SUITE
460 PLYMOUTH, PA 19462 DETAILS SLHIUS3N ORIG BK THE BANK OF

B/O UNIVERSITY OF NOTRE DAME DU L
GID F068262007E301 FED20080918B1B77P1C001505 REF PAY BK ID 01100 1234PAY BK
THE BANK OF NEW YORK MELLON ORDER UNIVERSITY OF NOTRE DAME DU LAC NOTRE
DAME IN, 46556-5612 DETAILS SLHIUS3N ORIG BK THE BANK OF NEW

B/O BELL ATLANTIC MASTER TRUST
GID F0682620086F01 FED20080918B1B77P1C001776 REF PAY BK ID 01100 1234PAY BK
THE BANK OF NEW YORK MELLON ORDER BELL ATLANTIC MASTE R TRUST 295 N. MAPLE
AVE, BLDG.7 BASKING RIDGE DETAILS SLHIUS3N ORIG BK THE BANK

B/O TENNESSEE VALLEY AUTHORITY RE
GID F0782620086C01 FED20080918B1B77P1C001502 REF PAY BK ID 01100 1234PAY BK
THE BANK OF NEW YORK MELLON ORDER TENNESSEE VALLEY AU THORITY
RETIREMKNXVILLE TN 37902-1499 DETAILS SLHIUS3N ORIG BK THE BANK OF NEW

B/O LEHMAN BROTHERS INC.
GID LCT82621809100 BOOK REF PAY BK ID 30544658 PAY BK LEHMAN BRO THERS INC
ORDER LEHMAN BROTHERS INC. JERSEY CITY NJ 07302 ATT TR EASURERS OFFICE DETAILS
A LEHMAN REF MMJ01RO INSTRUC DATE 09/18 /08 ADVICE TYPE

B/O LEHMAN BROTHERS INC.
GID LCT82621863200 BOOK REF PAY BK ID 30544658 PAY BK LEHMAN BRO THERS INC
ORDER LEHMAN BROTHERS INC. JERSEY CITY NJ 07302 ATT TR EASURERS OFFICE DETAILS
A LEHMAN REF MMJ02HO INSTRUC DATE 09/18 /08 ADVICE TYPE

B/O ACERGY TREASURY LIMITED
GID C0082624359701 CHP0322333 REF SWF OF 08/09/18 PAY BK ID 0257 PAY BK
BARCLAYS BANK PLC ORDER ACERGY TREASURY LIMITED ACERGY T REASURY LIMITED 200
HAMMERSMITH ROAD DETAILS PRO0000354 ORIG BK BARCLAYS BANK PL

F/O INSTRUC DATE 09/15/08 ADVICE
GID S06825912BEC01 FED20080918B1Q8021C007455 REF FX087233426 CR BK ID
021001033CR BK DEUTSCHE BANK TRUST CO AMERICAS NBENEF 0081 1874 INSTRUC
DATE 09/15/08 ADVICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE
GID S06825912C0B01 FED20080918B1Q8022C007381 REF FX138625818 CR BK ID
021000021CR BK JPMORGAN CHASE BANK BENEF RBOSGB2LTCM INSTR UCT DATE
09/15/08 ADVICE TYPE NONE

F/O INSTRUC DATE 09/15/08 ADVICE
GID S06825914A8101 FED20080918B1Q8022C007378 REF FX143993061 CR BK ID
026009593CR BK BANK OF AMERICA N.A. BENEF 6550309273 INSTR UCT DATE 09/15/08
ADVICE TYPE NONE



ORIG CO NAME MIDWEST INDEPEND ORIG ID 9693193245 DESC DATE080917CO ENTRY
 DESCR ACH PAYMTSSEC CCD TRACE 021000029272325 EED 080918 IND ID IND NAME
 LEHMAN BROTHERS COMMOD ADD NTE INV

49782

RATE.0441 YIELD.

REPAY AIP PRINCIPAL DATED GAN CHAS

INTEREST ON END-OF-DAY INVESTMENT - JPMORGAN CHASE CO. COMM L PAPER.
 PRINCIPAL 2,670,301.00 RATE 04.41 FOR INVESTMENT DATED 09/17/08. REF
 CPSWP091708

RETURN OF PRINCIPAL - END-OF-DAY SWEEP JPMORGAN CHASE CO COMMERCIAL
 PAPER. CPSWP091708.

RATE.0441 YIELD.

REPAY AIP PRINCIPAL DATED GAN CHAS

RATE.0441 YIELD.

REPAY AIP PRINCIPAL DATED GAN CHAS

LEHMAN BROS OTC DERIVATIVES INC NE

LEHMAN BROS OTC DERIVATIVES INC NE

THE BANK OF NEW YORK MELLON 1-718-

LEHMAN BROTHERS INCORPORATED NEW Y

F/O LEHMAN BROTHERS INC

AS PER LEGAL INSTRUCTIONS

END-OF-DAY INVESTMENT SWEEP

B/O 1/GLOBAL LOAN SERVICES

END-OF-DAY INVESTMENT SWEEP

END-OF-DAY INVESTMENT SWEEP

B/O 00000005315476

B/O 00000005315476

B/O XOJET, INC.

END-OF-DAY INVESTMENT SWEEP

WACHOVIA BANK NA OF GEORGIA CHARLO

B/O CREDIT-BASED ASSET SERVICING

MONONGALIA HOSP CASH C D LEHMAN CC

WACHOVIA BANK NA OF GEORGIA CHARLO

SOVEREIGN BANK F.S.B. WYOMISSING P

B/O CREDIT-BASED ASSET SERVICING



REF LBF FRB, CLEAR FEES 09/18/08

GID C0082633802301 CHP0277836 REF 60082633GU680001 PAY BK ID 095 9 PAY BK BANK OF AMERICA N.A. ORDER CISCO SYSTEMS INTERNATIONAL BV HAARLERBERGWEG 13-19 1011 CH AMSTERDAM NL DETAILS FX SETTLEME NT ON BEHALF OFC

B/O CISCO SYSTEMS INTERNATIONAL B

GID F06826300A9001 FED20080919B1Q8154C003021 REF FORWARD PAY BK ID 021000018PAY BK THE BANK OF NEW YORK MELLON ORDER DETAILS BNF /FX ORIG BK BANK OF NEW YORK MELLON INSTRUC T DATE 09/19/08 ADVIC E TYPE SWIFT

GID F05826301C7E01 FED20080919B1Q9412C000779 REF 08XGIN05300 PAY BK ID 026009166PAY BK STATE STREET BANK , TRUST CO.N.A. ORDER 59 AH FR OREGON STATE TREASURY 350 WINTER STREET NE SALEM OR 97301 BENEF 30545087BC

B/O 59AH FR OREGON STATE TREASURY

GID S06825909D2301 BOOK REF 12214788417600VG BENEF 36204099 CITI BANK CLS 3RD PARTY VIRTUAL 1 NORTH QUAY DUBLIN 1 IRELAND INSTRUC T DATE 09/15/08 ADVICE TYPE SWIFT

F/O CITIBANK CLS 3RD PARTY VIRTUA

GID S0682610E87101 FED20080919B1Q8023C008063 REF FX110953234 CR BK ID 026009580CR BK ABN AMRO BANK N.V. BENEF 574070002941 INSTR UCT DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRUC T DATE 09/17/08 ADVICE

GID S0682610E8B801 FED20080919B1Q8022C007607 REF FX123950661 CR BK ID 026009166CR BK STATE STREET BANK , TRUST CO.N.A.BENEF 4021 1701 INSTRUC T DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRUC T DATE 09/17/08 ADVICE

GID S0682610E8D501 FED20080919B1Q8023C008066 REF FX127679134 CR BK ID 021000018CR BK THE BANK OF NEW YORK MELLON BENEF 890038046 2 INSTRUC T DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRUC T DATE 09/17/08 ADVICE

GID S0682610E92101 FED20080919B1Q8024C008118 REF FX135081517 CR BK ID 021000018CR BK THE BANK OF NEW YORK MELLON BENEF 890038046 2 INSTRUC T DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRUC T DATE 09/17/08 ADVICE

GID S0682610E95301 FED20080919B1Q8024C008120 REF FX142449946 CR BK ID 021000018CR BK THE BANK OF NEW YORK MELLON BENEF 890038046 2 INSTRUC T DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRUC T DATE 09/17/08 ADVICE

GID S06825912D5401 FED20080919B1Q8021C007835 REF FX143500294 CR BK ID 021000018CR BK THE BANK OF NEW YORK MELLON DETAILS REF GLO BAL CURRENCY OPTIONS BENEF 8900280948 ORIG BK LEHMAN BROTHERS CO MMERCIAL CORP IN

F/O ORIG BK LEHMAN BROTHERS COMME

GID S06825912DB101 BOOK REF FX143987182 CR BK ID 09292521 CR BK J ARON AND COMPANY BENEF 09292521 INSTRUC T DATE 09/15/08 ADVICE TYPE SWIFT

F/O INSTRUC T DATE 09/15/08 ADVICE

GID S0682611017701 FED20080919B1Q8023C008068 REF FX144182876 CR BK ID 026002574CR BK BARCLAYS BANK PLC BENEF 280231234 INSTRUC T DATE 09/17/08 ADVICE TYPE NONE

F/O INSTRUC T DATE 09/17/08 ADVICE



GID S06826112EBA01 FED20080919B1Q8023C008061 REF FX144471800 CR BK ID
021001088CR BK HSBC BANK USA BENEF 000023868 INSTRCT DATE 09/17/08 ADVICE
TYPE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S06826112EBF01 CHP0269427 REF FX144471835 CR BK ID 0108 CR B K HSBC BANK
USA BENEF 000023868 INSTRCT DATE 09/17/08 ADVICE TY PE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S06826112EBE01 CHP0266375 REF FX144471837 CR BK ID 0108 CR B K HSBC BANK
USA BENEF 000023868 INSTRCT DATE 09/17/08 ADVICE TY PE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S06826112EC901 FED20080919B1Q8022C007604 REF FX144471863 CR BK ID
021001088CR BK HSBC BANK USA BENEF 000023868 INSTRCT DATE 09/17/08 ADVICE
TYPE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S06826112ECB01 FED20080919B1Q8022C007606 REF FX144471869 CR BK ID
021001088CR BK HSBC BANK USA BENEF 000023868 INSTRCT DATE 09/17/08 ADVICE
TYPE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S06826112ECE01 FED20080919B1Q8024C008116 REF FX144471889 CR BK ID
021001088CR BK HSBC BANK USA BENEF 000023868 INSTRCT DATE 09/17/08 ADVICE
TYPE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S06826112ED001 CHP0235708 REF FX144471891 CR BK ID 0108 CR B K HSBC BANK
USA BENEF 000023868 INSTRCT DATE 09/17/08 ADVICE TY PE NONE

F/O INSTRCT DATE 09/17/08 ADVICE

GID S0682621084E01 CHP0228839 REF FX144472858 CR BK ID 0108 CR B K HSBC BANK
USA BENEF 0000 55816 INSTRCT DATE 09/18/08 ADVICE T YPE NONE

F/O INSTRCT DATE 09/18/08 ADVICE

GID S0682620FE6E001 BOOK REF FX144472859 DETAILS FX OPTIONS BENEF 36001339 CITI
FX 540 CROSSPOINT PARKWAY INSTRCT DATE 09/18/08 ADVICE TYPE NONE

F/O CITI FX

GID S0682620FE6FB01 CHP0229531 REF FX144473173 CR BK ID 0257 CR B K BARCLAYS
BANK PLC BENEF BARGB5G INSTRCT DATE 09/18/08 ADVICE TYPE NONE

F/O INSTRCT DATE 09/18/08 ADVICE

GID S0682630FB0A01 FED20080919B1Q8022C007615 REF FX144834150 CR BK ID
026009593CR BK BANK OF AMERICA N.A. BENEF 6550309273 INSTRCT DATE 09/19/08
ADVICE TYPE NONE

F/O INSTRCT DATE 09/19/08 ADVICE

GID S0682630EA301 BOOK REF FX138839892 BENEF 10990765 CITIBANK N.A. LONDON
336 STRAND LONDON WC2R-1HB, ENGLAND INSTRCT DATE 09 /19/08 ADVICE TYPE
SWIFT

NONFINANCIAL BACKVALUE

JUICE ENERGY INC

BANK CREDIT | BANK CREDIT |

|O|C00001903018 |J000005906660

B/O JUICE ENERGY INC

FROM 121000248 WELLS FARGO NA SAN FRANCISCO CA 94103 VIA IMAD
091911B7037R0001792 TIME RECVD 06 35 AM B/O 4119567809 SIERRA PACIFIC POWER
CO RENO NV 89520-0024 BK INFO 32095-1/TIME/06 32 49790

FROM JPMORGAN CHASE BANK NATIONAL ASSOC LONDON UK UNITED KINGDOM EC2Y5-
AJ VIA SWIFT CHASGB2L 003037 TIME RECVD 12 45 PM B/O 0077011803 TOTS TOTAL OIL
TRADING SA CH BK INFO /OCMT/USD13368068.00/ 49786

FROM 021001033 DEUTSCHE BANK TRUST CO AMERICAS NEW YORK NY VIA IMAD
0919B1Q8383C0059220 TIME RECVD 04 46 PM B/O 01419647 DEUTSCHE BANK AG NEW
YORK NEW YORK NEW YORK 10005 B/O BKTRUS33CTS NYLTD FUNDS CONTROL - N 49788

PNC BANK, NA PHILADELPHIA PITTSBUR
PNC BANK, NA PHILADELPHIA PITTSBUR
STATE STREET BANK AND TRUST COMPAN
RATE.0322 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
RATE.0322 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
REF DEBITED IN ERROR FOR BILLING
DEUTSCHE BANK TRUST CO AMERICAS NE
FIDELITY INVESTMENTS CHICAGO IL 60
RATE.0322 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
RATE.0322 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
WELLS FARGO NA SAN FRANCISCO CA 94
BLACKROCK HEALTH SCIENCES TRUST WI
BLACKROCK HEALTH SCIENCES TRUST WI
LEHMAN BROS OTC DERIVATIVES INC NE
THE BANK OF NEW YORK MELLON NEW YO
THE BANK OF NEW YORK MELLON NEW YO
NORTHERN TRUST CO CHICAGO IL 60675
AS PER LEGAL INSTRUCTIONS

END-OF-DAY INVESTMENT SWEEP TO JPMORGAN CHASE CO COMMERCIAL PAPER.
CPSWFP092208 .

CITIBANK NEW YORK NY 10043-0001
ALLSTATE INSURANCE COMPANY NORTHBR
END-OF-DAY INVESTMENT SWEEP

END-OF-DAY INVESTMENT SWEEP

UNION BANK TRUST CO LINCOLN NE 685

RESERVE 4

CITIBANK NEW YORK NY 10043-0001
 WELLS FARGO NA SAN FRANCISCO CA 94
 B/O SIXTH GEAR SOLUTIONS
 UNION BANK OF CALIFORNIA N.A.(UBOC
 THE BANK OF NEW YORK MELLON NEW YO
 MELLON TRUST OF NEW ENGLAND BOSTON
 B/O CORPORATE TRUST FED WIRE
 ZIONS FIRST NATIONAL BANK SALT LAK
 THE BANK OF NEW YORK MELLON NEW YO
 B/O WF CORPORATE TRUST OPERATIONS
 END-OF-DAY INVESTMENT SWEEP
 HSBC BANK USA NEWARK DE 19713
 SOVEREIGN BANK F.S.B. WYOMISSING P
 NORTHERN TRUST CO CHICAGO IL 60675
 BAYERISCHE HYPO-UND VEREINSBANK- N
 BAYERISCHE HYPO-UND VEREINSBANK- N
 BANCO POPULAR DE PUERTO RICO SAN J
 THE BANK OF NEW YORK MELLON NEW YO
 B/O CREDIT-BASED ASSET SERVICING
 BAYERISCHE HYPO-UND VEREINSBANK- N
 B/O DISTRESSED WIRE CLEARING
 SHOKO CHUKIN BANK THE TOKYO 104 JA
 BAYERISCHE HYPO-UND VEREINSBANK- N
 B/O CREDIT-BASED ASSET SERVICING
 STATE STREET BANK AND TRUST COMPAN
 REF LBF FRB, CLEAR FEES 09/19/08
 STATE STREET BANK AND TRUST COMPAN
 CAROLINA FIRST BANK GREENVILLE SC
 STATE STREET BANK AND TRUST COMPAN
 STATE STREET BANK AND TRUST COMPAN
 CARGILL FINANCIAL SERV INTL MINNET
 B/O CORPORATE TRUST FED WIRE
 STATE STREET BANK AND TRUST COMPAN
 CB FUNDS TRANS PREVIOUS DAY TAMPA
 CB FUNDS TRANS PREVIOUS DAY TAMPA
 /CTC/20/BILLINGS

FUTURES ADJUSTMENT FUT DDI F11 LIQUIDEZ
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OTHER COSTS ADJUSTMENT
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FATURA DE MERCADORIAS FUT FRC F11 LIQUIDEZ
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REGISTRATION

FUTURES BROKERAGE FEES FUT DDIZ08 LIQUIDEZ
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FUTURES BROKERAGE FEES FUT D01Z08 LIQUIDEZ
OTHER COSTS BMF DE FUTUROS
PERMANENCE FEES ON FUTURES

GID 5068266110F301 BOOK REF PAY BK ID 10990765 PAY BK CITIBANK N. A. LONDON
ORDER BAE SYSTEMS PLC FARNBOROUGH AEROSPACE CENTRE FA RNBOROUGH HANTS
GU14 6YU DETAILS RETURN OF FUNDS SENT TO US IN S ETTLEMT IN ERR

FUNDS WERE NEVER PAID ON 9-19--B/O BAE SYSTEMS PLC

GID 50682661C61D01 BOOK REF PAY BK ID 38490869 PAY BK CARGILL FI NANCIAL SERVICE
CORP ORDER CARGILL FINANCIAL SERV INTL 12700 WHI TEWATER DRIVE MINNETONKA
MN 553439497 DETAILS /ACC/PRIWIRE/REF A TTN FX BENEF LE

B/O CARGILL FINANCIAL SERV INTL

GID F058266013F701 FED20080922D3B74V9C001100 REF FX 1476490 PAY BK ID
043000096PAY BK PNC BANK NATIONAL ASSOCIATION ORDER PNC BA NK INTERNATIONAL
OPERATIONS ATTN SHARI HEAGY 9TH FLOOR MS P1 POP P 09 3 XX ORIG B

B/O PNC BANK INTERNATIONAL OPERAT

B/O WELLS FARGO BANK NA CTS

B/O JUICE ENERGY INC

FROM 121000248 WELLS FARGO NA SAN FRANCISCO CA 94103 VIA IMAD
09221B7036R0001112 TIME RECVD 06 34 AM B/O 41159349588 MODESTO IRRIGATION
DIST. MODESTO , CA 95352 FAVOR 66647517 LEHMAN BROTHERS COMMODITY DETAILS
49820

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
0922B6B7HU2R0059802 TIME RECVD 01 50 PM B/O 003751870997 TRANSALTA ENERGY
MARKETING (US CENTRALIA WA 98551 US B/O 003751870997 TRANSALTA ENERGY MAR
49802

FROM 021300077 KEY SERVICES CORPORATION ALBANY NY 12201 VIA IMAD
0922D1B74P3C0000822 TIME RECVD 09 17 AM B/O 329681005255 N Y INDEPENDENT
SYSTEM OPERATOR INC SCHENECTADY, NY 12303 BK INFO AUGUST 2008 ENERGY INV
49824

REGISTRATION

FROM 053000219 WACHOVIA BANK OF NC,NA CHARLOTTE NC 28288-0203 VIA
 IMAD 0922E3B75D1C0024232 TIME RECVD 12 09 PM B/O WBNC 2000027 WESTAR
 TOPEKA, KS 66612 B/O 200002733973 WESTAR ENERGY TOPEKA KS 66612-1203 B 49812

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
 0922B6B7HU3R0013052 TIME RECVD 07 AM B/O 000832880153 TURLOCK IRRIGATION
 DISTRICT TURLOCK CA 95381 B/O BANK OF AMERICA N.A. NEW YORK NY 10001 BK 49818

FROM 042000314 FIFTH THIRD BANK CINCINNATI OH 45263- VIA IMAD
 0922D2B74A1C0000572 TIME RECVD 07 19 AM B/O 7654143846 WABASH VALLEY POWER
 INDIANAPOLIS IN 46214 BK INFO /TIME/07 19 49794

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
 0922B6B7HU4R0008302 TIME RECVD 05 12 AM B/O 488005759415 CITY OF AUSTIN
 AUSTIN, TX 78767-1088 B/O BANK OF AMERICA N.A. NEW YORK NY 10001 BK INFO RE 49816

FROM DYNEGY POWER MARKETING INC HOUSTON TX 77002-5021 VIA BOOK TIME RECVD
 12 42 PM 49806

FROM NIPSCO MERRILLVILLE IN 46410- VIA BOOK TIME RECVD 02 00 PM 49808

ORIG CO NAME CITIZENS ELECTRI ORIG ID 24-0546850 DESC DATE091808CO ENTRY DESCR
 AR PAYMT SEC PPD TRACE 021000021715365 EED 080922 IND ID 5116 IND NAME LEHMAN
 BROS COM 49800

ORIG CO NAME HOOSIER ENERGY ORIG ID 7650031326 DESC DATE091808CO ENTRY
 DESCR LEHMAN BROSEC CTX TRACE 021000020502403 EED 080922 IND ID 7650031326
 IND NAME 0006LEHMAN BROTHERS ADD LEHMAN BROTHERS 49798

ORIG CO NAME 8900 TREAS 312 ORIG ID 3121036500 DESC DATE092208CO ENTRY DESCR
 MISC PAY SEC CCD TRACE 021000020502411 EED 080922 INDID 203364079890014 IND
 NAME LEHMAN BROTHERS COMMOD ADD RMR IV 317301 PI 170600.0 49810

FROM ALCOA INC PITTSBURGH PA 15212- VIA BOOK TIME RECVD 03 07 PM BK INFO INV
 NO 317281 49796

FROM 091310754 BNC NATIONAL BANK BISMARCK ND 58501-4023 VIA IMAD
 0922QMGFT0140034490 TIME RECVD 04 57 PM B/O 00000062480 RAINBOW ENERGY
 MARKETING CORP BISMARCK ND 58504 BK INFO INVOICE 32093-1/TIME/16 55 49822

FROM 043000261 MELLON BANK N.A.-DUE FROM BK MGMT PITTSBURGH PA 15262- VIA
 IMAD 0922B1B7TQ1C0038052 TIME RECVD 03 23 PM B/O 164742 DUQUESNE POWER LLC
 PITTSBURGH PA 15219-1919 BK INFO POWER SUPPLY PAYMENT /TIME/1 49792



ORIG CO NAME MIDWEST ISO ORIG ID 9001031566 DESC DATE080922CO ENTRY DESCR
ACH PYMT SEC CCD TRACE 021000026818543 EED 080923 IND IDIND NAME LEHMAN
BROTHERS COMMOD

REF LBF FRB, CLEAR FEES 09/22/08

CITIBANK NEW YORK NY 10043-0001

FUTURES ADJUSTMENT FUT DDI V08 LIQUIDEZ

GID 5068267122D301 BOOK REF NONREF PAY BK ID 36877488 PAY BK BCO
INTERNACIONAL DEL PERU ORDER BANCO INTERNACIONAL DEL PERU AV CA RLOS
VILLARAN NO 140 URB SANTA CATALINA DETAILS FOREX DPTOSLIHUS 3N INSTRUCT DAT

B/O BANCO INTERNACIONAL DEL PERU

GID 50682671309801 BOOK REF PAY BK ID 38490869 PAY BK CARGILL FI NANCIAL SERVICE
CORP ORDER CARGILL FINANCIAL SERV INTL 12700 WHI TEWATER DRIVE MINNETONKA
MN 553439497 DETAILS REF ATTN FX ORIG B K CARGILL INVES

B/O CARGILL FINANCIAL SERV INTL

GID G018267277801 BOOK REF F2S0809115399870 PAY BK ID 899430 PA Y BK
ACCTG/COMP UNIT ORDER AIRS INPUT ACCOUNT NO DEBITS OR CREDI TS TO BE POSTED
SWIFTCNNYAIS DETAILS COMP TO BV GID C0082603991 201 FRM 165EP08

B/O AIRS INPUT ACCOUNT

GID G0182670678501 BOOK REF F2S0806233924400 PAY BK ID 899430 PA Y BK
ACCTG/COMP UNIT ORDER AIRS INPUT ACCOUNT NO DEBITS OR CREDI TS TO BE POSTED
SWIFTCNNYAIS DETAILS COMP TO BV GID F07817500E5 601 FRM 23JUN08

B/O AIRS INPUT ACCOUNT

GID F0582670092301 FED200809238667HU2R003354 REF 21893158 PAY BK ID
026009593PAY BK BANK OF AMERICA N.A. ORDER QUANTUM PARTNERS LDC 888
SEVENTH AVE NEW YORK NY 10106-0001 DETAILS 9/18 COL CALL INSTRUCT DATE 0

B/O QUANTUM PARTNERS LDC

FROM 053000219 WACHOVIA BANK BANK OF NC,NA CHARLOTTE NC 28288-0203 VIA
IMAD 0923E3B75D1C0038742 TIME RECVD 04 30 PM B/O WBNC 2000028 CMS ENERGY
JACKSON, MI 49201 B/O 200002833222 CMS CAPITAL LLC JACKSON, MI 492

49830

FROM DOMINION RETAIL INC RICHMOND VA 23261-6666 VIA BOOK TIME RECVD 10 51
AM BK INFO CONTRACT TERMINATION PMT

49826

FROM 031000037 MELLON BANK EAST NA PHILADELPHIA PA 19101-7899 VIAIMAD
0923B1B7TR1C0000637 TIME RECVD 02 04 PM B/O 2964823 PPL ENERGY SUPPLY LLC
ALLENTOWN PA 18101-1139 BK INFO INV REF: LEHMAN092308 INV. DAT E 0

49828



LBDP PROPRIETARY INV (ELIGIBLE INV

RATE.0234 YIELD.

REPAY AIP PRINCIPAL DATED GAN CHAS

LEHMAN BROTHERS FINL PRODUCTS INC.

INTEREST ON END-OF-DAY INVESTMENT - JPMORGAN CHASE CO. COMM L PAPER.
PRINCIPAL 2,671,452.00 RATE 02.34 FOR INVESTMENT DATED 09/22/08. REF
CPSWP092208

RETURN OF PRINCIPAL - END-OF-DAY SWEEP JPMORGAN CHASE CO COMMERCIAL
PAPER. CPSWP092208 .

RATE.0234 YIELD.

REPAY AIP PRINCIPAL DATED GAN CHAS

RATE.0234 YIELD.

REPAY AIP PRINCIPAL DATED GAN CHAS

LEHMAN BROS OTC DERIVATIVES INC NE

LA SALLE BANK N.A. CHICAGO IL 6060

FEDERAL HOME LOAN BK BOSTON MA 021

WELLS FARGO NA SAN FRANCISCO CA 94

WELLS FARGO NA SAN FRANCISCO CA 94

END-OF-DAY INVESTMENT SWEEP

B/O ALASKA SEABOARD PARTNERS, LP

B/O CREDIT-BASED ASSET SERVICING

END-OF-DAY INVESTMENT SWEEP

PNC BANK, NA PHILADELPHIA PITTSBUR

CAROLINA FIRST BANK GREENVILLE SC

COLUMBUS BANK AND TRUST CO COLUMBU

COLUMBUS BANK AND TRUST CO COLUMBU

WELLS FARGO NA SAN FRANCISCO CA 94

B/O CREDIT-BASED ASSET SERVICING

LA SALLE BANK N.A. CHICAGO IL 6060

CB FUNDS TRANS PREVIOUS DAY TAMPA

END-OF-DAY INVESTMENT SWEEP

END-OF-DAY INVESTMENT SWEEP

CB FUNDS TRANS PREVIOUS DAY TAMPA

REF LBF FRB, CLEAR FEES 09/23/08

RESERVES 4

B/O THE HERTZ CORPORATION
B/O CREDIT-BASED ASSET SERVICING
COLUMBUS BANK AND TRUST CO COLUMBU
B/O US BANK CTS AS AGT OR FID FOR
B/O CREDIT-BASED ASSET SERVICING
B/O THE HERTZ CORPORATION
B/O US BANK CTS AS AGT OR FID FOR
B/O US BANK CTS AS AGT OR FID FOR
END-OF-DAY INVESTMENT SWEEP
END-OF-DAY INVESTMENT SWEEP
B/O CMI - P I ITF 7700
THE TRUSTEES OF HAMILTON COLLEGE C
B/O CMI - P I ITF 7701
/CTC/77/INCOMING TRANSFER

FUTURES ADJUSTMENT FUT DDI V08 LIQUIDEZ

GID F04826901D5B01 FEDD20080919B1Q8022C007607 REF S0682610E88801 PAY BK ID
026009166PAY BK STATE STREET BANK . TRUST CO.N.A.ORDER SSB . T, CAPITAL MARKETS,
LONDON EXCHANGE STEPS LONDON, ROYAL E XCHANGE 3C3V 3LE

B/O SSB . T, CAPITAL MARKETS, LON

GID S068269027DA01 BOOK REF NC3108139757 PAY BK ID 10920636 PAY BK NATIONAL
AUSTRALIA BK LTD ORDER NATIONAL AUSTRALIA BANK LIMTE D MELBOURNE AUSTRALIA
INSTRUCT DATE 09/25/08 ADVICE TYPE SWIFT

B/O NATIONAL AUSTRALIA BANK LIMTE

GID C0082694312301 CHP0321617 REF NEW PAY BK ID 0959 PAY BK BANK OF AMERICA
N.A. ORDER OTB BANK PLC (BUDAPEST) NADOR U. 16 BUDAP EST H-1051, HUNGARY
DETAILS EARLY TERMINATION OFOUTSTANDING TRAN SACTIONS WITHLE

B/O OTB BANK PLC (BUDAPEST)

B/O SASCO 2003 GEL1

B/O SASCO 2003 GEL2

B/O WELLS FARGO BANK N.A.

B/O JUICE ENERGY INC

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
09258687HU4R0045442 TIME RECVD 12 00 PM B/O 000090295019 PENN WEST
PETROLEUM LTD CALGARY AB CANADA T2P 3L8 B/O CANADIAN IMPERIAL BANK OF
COMMERCE T

49840

FROM DAYTON POWER LIGHT DPL INC DAYTON OH 45432-1423 VIA BOOK TIME RECVD 12
43 PM

49842



ORIG CO NAME MIDWEST INDEPEND ORIG ID 9693193245 DESC DATE080924CO ENTRY
 DESCR ACH PAYMTSEC CCD TRACE 021000029875700 EED 080925 IND ID IND NAME
 LEHMAN BROTHERS COMMODO ADD NTE INV

49844

RATE.0206 YIELD.
 REPAY AIP PRINCIPAL DATED GAN CHAS
 AS PER LEGAL
 LEGAL PROCESS FEE
 B/O GOLDEN GATE CAPTIVE INSURANCE
 END-OF-DAY INVESTMENT SWEEP
 COLUMBUS BANK AND TRUST CO COLUMBU
 STATE STREET BANK AND TRUST COMPAN
 B/O XOJET, INC.
 B/O PROTECTIVE LIFE INS OF OHIO
 END-OF-DAY INVESTMENT SWEEP
 B/O CREDIT-BASED ASSET SERVICING
 SND BANK OF AMERICACORP/CHAR CHARL
 B/O CREDIT-BASED ASSET SERVICING
 CB FUNDS TRANS PREVIOUS DAY TAMPA

END-OF-DAY INVESTMENT SWEEP TO JPMORGAN CHASE CO COMMERCIAL PAPER.
 CPSWP092608 .

END-OF-DAY INVESTMENT SWEEP

SERVICE CHARGES FOR THE MONTH OF

/CTC/76/EFT CREDIT

GID 50682691959001 BOOK REF NC3108139947 PAY BK ID 10920636 PAY BK NATIONAL
 AUSTRALIA BK LTD ORDER NATIONAL AUSTRALIA BANK LIMTE D MELBOURNE AUSTRALIA
 INSTRUCT DATE 09/25/08 ADVICE TYPE SWIFT

B/O NATIONAL AUSTRALIA BANK LIMTE

B/O JUICE ENERGY INC

49846
49848
49850

FROM KOREA EXCHANGE BANK SEOUL KOREA REPUBLIC OF VIA SWIFT KOEXKRSE 907150
TIME RECVD 06 25 AM ORIG AMT 2,980,226.95 B/O CUST99911681 HANJIN SHIPPING
SEOUL KOREA BK INFO /CHGS/USD20,00/

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 052495/383006 TIME RECVD 04
36 PM B/O 00032969 HALLIBURTON HOUSTON, TX 77001 B/O 00032969 HALLIBURTON
ATTN BK INFO 0926CS49 TRANSACTION REFERENCE NUMBER 1286670

FROM 123205054 UMPQUA BANK ROSEBURG OR 97470-4900 VIA IMAD
0926LLFB13C0000172 TIME RECVD 12 10 PM B/O 1042300108 UMPQUA BANK WIRES IN
TRANSIT PORTLAND OR 97232 BK INFO 29457-1 TERMINATION PAYMENT 62 5993-1 AND

INTEREST ON END-OF-DAY INVESTMENT - JPMORGAN CHASE CO. COMM L PAPER.
PRINCIPAL 314.00 RATE 01.94 FOR INVESTMENT DATED 09/25/08. REF CPSWP092508

RETURN OF PRINCIPAL - END-OF-DAY SWEEP JPMORGAN CHASE CO COMMERCIAL
PAPER. CPSWP092508.

RATE.0194 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
RATE.0194 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
RATE.0194 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
INSTITUTO DE CREDITO OFICIAL MADRI
FEDERAL HOME LOAN BANK OF SF ALAME
COLUMBUS BANK AND TRUST CO COLUMBU
END-OF-DAY INVESTMENT SWEEP
B/O 00000005315476
END-OF-DAY INVESTMENT SWEEP
B/O CREDIT-BASED ASSET SERVICING
MANUFACTURERS TRADERS TRUST CO BUF
FEDERAL HOME LOAN BANK TOPEKA KS 6
MANUFACTURERS TRADERS TRUST CO BUF
BANK OF AMERICA N.A. NEW YORK NY 1
B/O BRANCH 420020 LAD OUTGOING CH
B/O CREDIT-BASED ASSET SERVICING

END-OF-DAY INVESTMENT SWEEP TO JPMORGAN CHASE CO COMMERCIAL PAPER.
CPSWP092908.

END-OF-DAY INVESTMENT SWEEP TO JPMORGAN CHASE CO COMMERCIAL PAPER.
CPSWP092908.

PURCHASE OF GOODS



BANCO POPULAR NORTH AMERICA MELROS
 BANK OF THE WEST CA WALNUT CREEK C
 BANCO POPULAR NORTH AMERICA MELROS
 BANCO POPULAR NORTH AMERICA MELROS
 BANCO POPULAR NORTH AMERICA MELROS

ORIG CO NAME MIDWEST ISO ORIG ID 9001031566 DESC DATE080929CO ENTRY DESCR
 ACH PYMT SEC CCD TRACE 021000023711157 EED 080930 IND IDIND NAME LEHMAN
 BROTHERS COMMOD

END-OF-DAY INVESTMENT SWEEP TO JPMORGAN CHASE CO COMMERCIAL PAPER.
 CPSWP093008 .

END-OF-DAY INVESTMENT SWEEP TO JPMORGAN CHASE CO COMMERCIAL PAPER.
 CPSWP093008 .

INTEREST PAYMENT

INTEREST PAYMENT

FOR 01SEP08 TO 30SEP08

ADJ OF SEP07-AUG08 INT.

ADJ OF SEP.07 - AUG.08 CHG

FOR 01SEP08 TO 30SEP08

BOFAUS66GDS

TRF/REF 6019AQS274LFP37

ADJ OF JUL07-AUG08 INT.

RESERVED FOR FUTURE USE

ADJ OF JUL07 - AUG.08 CHG

GID F058274023EE01 FED20080930B687HU4R015754 REF 46494121 PAY BK ID
026009593PAY BK BANK OF AMERICA N.A. ORDER AIG INTERNATIONAL, INC. ONE
GREENWICH PLAZA GREENWICH, CT 06830 BENEF 798 90013 H ARMONIC CAPITAL

B/O AIG INTERNATIONAL, INC.

B/O JUICE ENERGY INC

FROM 021000018 THE BANK OF NEW YORK MELLON NEW YORK NY 10005-2901 VIA IMAD
0930B1Q8154C011977D TIME RCVD 03 16 PM B/O 225544 TPF GENERATION INTEREST
PAYMENT ACC B/O BANK OF NEW YORK MELLON 212-815 4812 BK INFO

49854

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 028941/198508 TIME RCVD 07
45 AM B/O 40642577 KLM ROYAL DUTCH AIRLINES AMSTELVEEN/THE NETHERLANDS B/O
40642577 KLM ROYAL DUTCH AIRLINE (WORLDLINK) 1182 GP AMVSTE

49856

FROM 021000018 THE BANK OF NEW YORK MELLON NEW YORK NY 10005-2901 VIA IMAD
0930B1Q8154C004255D TIME RCVD 11 01 AM B/O 283042 NYSUDC S/P/I/T 2004A-3
SWAP RECEIPT B/O BANK OF NEW YORK MELLON 212-815 3987 BK INFO

FROM 021000018 THE BANK OF NEW YORK MELLON NEW YORK NY 10005-2901 VIA IMAD
0930B1Q8153C010738D TIME RCVD 02 44 PM B/O 428617 NYSTACHIPS 2003 VARIABLE
BOND FUND B/O BANK OF NEW YORK MELLON 212-8154575 BK INFO RE

FROM 021001033 DEUTSCHE BANK TRUST CO AMERICAS NEW YORK NY VIA IMAD
0930B1Q8383C0097620 TIME RCVD 11 55 AM B/O 50260097 GECC DEBT DERIVATIVES
PAY/RECEIVE STAMFORD CT 06927 US B/O GENEUS33 GENERALELECTRIC CAPITA

FROM DANSKE BANK A/S COPENHAGEN K DENMARK DK-10-92 VIA SWIFT DABADKKK
540687 TIME RCVD 11 41 AM ORIG AMT 21,001,955.00 B/O DK9330004451 A/S
ORESUNDSFORBINDELSEN 1601 KOBENHAVN V FAVOR LEHMAN BROTHERS DP NEW YO

FROM 121000248 WELLS FARGO NA SAN FRANCISCO CA 94103 VIA IMAD
093011B7031R0003742 TIME RCVD 08 05 AM B/O 14930900 NEBRASKA INVESTMENT
FINANCE AUTHORI LINCOLN NE 68508 US B/O 0001038377 WF CORPORATE TRUST OPERA

FROM 021000018 THE BANK OF NEW YORK MELLON NEW YORK NY 10005-2901 VIA IMAD
0930B1Q8152C010310F TIME RCVD 02 05 PM B/O 0000127997 UNION FIDELITY LIFE
INSURANCE COMPA MISSION KS 66202 US B/O GENERAL ELECTRICITY C

INTEREST ON END-OF-DAY INVESTMENT - JPMORGAN CHASE CO. COMM L PAPER.
PRINCIPAL 314.00 RATE 01.94 FOR INVESTMENT DATED 09/29/08. REF CPSWP092908

RESERVED

RETURN OF PRINCIPAL - END-OF-DAY SWEEP JPMORGAN CHASE CO COMMERCIAL PAPER. CPSWP092908 .

INTEREST ON END-OF-DAY INVESTMENT - JPMORGAN CHASE CO. COMM L PAPER. PRINCIPAL 173.00 RATE 01.94 FOR INVESTMENT DATED 09/29/08. REF CPSWP092908

RETURN OF PRINCIPAL - END-OF-DAY SWEEP JPMORGAN CHASE CO COMMERCIAL PAPER. CPSWP092908 .

SALISBURY BANK TRUST COMPANY LAKEV
RATE.0194 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
RATE.0194 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
RESONA BK LTD-TOKYO TOKYO 103-0022
ZIONS FIRST NATIONAL BANK SALT LAK
UNION BANCAIRE PRIVEE ASSET MANAGE
END-OF-DAY INVESTMENT SWEEP
BANK OF AMERICA N.A. NEW YORK NY 1
BANK OF AMERICA N.A. NEW YORK NY 1

B/O US BANK CTS AS AGT OR FID FOR
BANK OF AMERICA N.A. NEW YORK NY 1
BANK OF AMERICA N.A. NEW YORK NY 1
BANK OF AMERICA N.A. NEW YORK NY 1
B/O ALASKA SEABOARD PARTNERS, LP
MELLON BANK N.A.-DUE FROM BK MGMT

WHEATON COLLEGE WHEATON IL 60187-5
CC DENVER CONC PAYMENTS 208 081001
CC DENVER CONC PAYMENTS 2006A SWAP
FIRST TENNESSEE BANK N A MEMPHIS T

THE BANK OF NEW YORK MELLON NEW YO
GOVERNMENT DEVELOPMENT BANK
FIRST TENNESSEE BANK N A MEMPHIS T
THE BANK OF NEW YORK MELLON NEW YO
WACHOVIA BANK NA OF GEORGIA CHARLO
END-OF-DAY INVESTMENT SWEEP
BANK OF AMERICA N.A. NEW YORK NY 1
F/O PAMI
SUNTRUST BANK, ATLANTA MIAMI FL 33
THE BANK OF NEW YORK MELLON NEW YO
WELLS FARGO NA SAN FRANCISCO CA 94
U.S. BANK, N.A. ST LOUIS MO 63166-0
SOCIETE GENERALE NA INC. NEW YORK
TRUSTMARK NATIONAL BANK JACKSON MS

NATIONAL CITY BANK CLEVELAND OH
WACHOVIA BANK NA PHILADELPHIA PA 1
B/O US BANK NA

THE HUNTINGTON NATIONAL BANK COLLUM
B/O CREDIT-BASED ASSET SERVICING
MELLON FIRST BUSINESS BANK LOS ANG
AMERICAN CHARTERED BANK SCHAUIMBURG
AMERICAN CHARTERED BANK SCHAUIMBURG
VISTA GRANDE PAYMENTS JPMORGANCHAS
VISTA GRANDE REVERSAL JPMORGANCHAS
NATIONAL CITY BANK CLEVELAND OH

BANKNORTH, NATIONAL ASSOCIATION MAN
FIFTH THIRD BANK CINCINNATI OH 452
PRESBY SENIOR CASH TRANSIP MORGAN
WACHOVIA BANK NA OF GEORGIA CHARLO
WACHOVIA BANK BANK OF NC,NA CHARLO
CAMDEN NATIONAL BANK ROCKPORT ME 0
BANGOR SAVINGS BANK BANGOR ME
OAKLAWN PSYCH PAYMENTS 093008CCD
MELLON BANK N.A.-DUE FROM BK MGMT
BANCO POPULAR NORTH AMERICA MELROS
FIRST TENNESSEE BANK N A MEMPHIS T
THE BRIARWOOD STOW OH 44224-
MIDDLESEX SAVINGS BANK NATICK MA
LA SALLE BANK N.A. CHICAGO IL 6060

BANK OF AMERICA N.A. NEW YORK NY 1
BANCO POPULAR NORTH AMERICA MELROS
FIFTH THIRD BANK CINCINNATI OH 452
LA SALLE BANK N.A. CHICAGO IL 6060

B/O US BANK NA
B/O CREDIT-BASED ASSET SERVICING

FIRST STATE BANK OF CALIFORNIA GRA
BANK OF AMERICA N.A. NEW YORK NY 1

PNC BANK, NA PITTSBURGH PA 15222-2
BANK OF THE WEST CA WALNUT CREEK C

Reserves 4 Reserves 5

RUTHERFORD HOSPITAL RUTHERFORDTN
BANCO POPULAR NORTH AMERICA MELROS
BANCO POPULAR NORTH AMERICA MELROS

MANUFACTURERS TRADERS TRUST CO BUF

THE BANK OF NEW YORK MELLON NEW YO

BANK OF THE WEST CA WALNUT CREEK C
END-OF-DAY INVESTMENT SWEEP
NATIONAL PENN BANK BOYERTOWN PA 19
END-OF-DAY INVESTMENT SWEEP
RBS CITIZENS, N.A. RIVERSIDE RI 02
/CTC/95/INTEREST LIQUIDATION
CR.INT.CURR.PERIOD
CR.INT.CURR.PERIOD
DR.INT.CURR.PERIOD
FOR 01SEP08 TO 30SEP08
/PT/DE
/PT/DE
/PT/DE

/PT/DE
/PT/DE
/PT/DE

RESERVED

B/O ARC TRUST SERIES 2004 1

B/O JUICE ENERGY INC

FROM 031000053 PNC BANK, NA PHILADELPHIA PITTSBURGH PA 15222-2719 VIA IMAD
1001D3B74V3C0031702 TIME RECVD 04 03 PM B/O OEP INSTITUTIONAL B/O 8529993070
MUTUAL FUNDS DIVIDEND PHILADELPHIA, PA XX BK INFO /TIME/16 0

49860

U.S. BANK NATIONAL ASSOCIATION ST
UNITED STATES BANK NA SEATTLE WA 9
U.S. BANK NATIONAL ASSOCIATION ST
BANK OF AMERICA N.A. NEW YORK NY 1
WELLS FARGO NA SAN FRANCISCO CA 94
WELLS FARGO NA SAN FRANCISCO CA 94
DEUTSCHE BANK TRUST CO AMERICAS NE
DEUTSCHE BANK TRUST CO AMERICAS NE
RATE.0625 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
RATE.0625 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
WACHOVIA BANK NA PHILADELPHIA PA 1
LONG ISLAND POWER AUTHORITY UNIOND
THE BANK OF NEW YORK MELLON NEW YO
RATE.0625 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
RATE.0625 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
INVESTMENT SWEEP INTEREST
OD INTEREST CHARGE-CURRENT MONTH
REF LCD FRB, FEES 09/30/08

END-OF-DAY INVESTMENT SWEEP
THE BANK OF NEW YORK MELLON NEW YO
DEUTSCHE BANK TRUST CO AMERICAS NE
END-OF-DAY INVESTMENT SWEEP
SUNTRUST BANK, ATLANTA MIAMI FL 33

REVERSAL OF ORIG CO NAME VISTA GRA
YMCA OF GREATER LEHMAN SWASLIHUS3S
B/O CREDIT-BASED ASSET SERVICING
THE RIVERWOODS CLEHMAN CR LEHMAN C
CATHOLIC DIOCESE CASH TRANSWAP SBA
BANK OF AMERICA N.A. NEW YORK NY 1
BEAVER COUNTRY DAY SCHOOL INC CHES
B/O BRANCH 420020 LAD OUTGOING CH
WACHOVIA BANK NA PHILADELPHIA PA 1
CREDIT MEMORANDUM NET TOTAL ON POS
B/O JUICE ENERGY INC
BANK OF AMERICA N.A. NEW YORK NY 1

ORIG CO NAME MIDWEST INDEPEND ORIG ID 9693193245 DESC DATE081001CO ENTRY
DESCR ACH PAYMTSSEC CCD TRACE 021000026795444 EED 081002 IND ID IND NAME
LEHMAN BROTHERS COMM MOD ADD NTE INV

B/O CREDIT-BASED ASSET SERVICING
THE RIVERWOODS CLEHMAN CR LEHMAN C
UNITED CHURCH CASH C D FBO SLHIUS3
CREDIT MEMORANDUM NET TOTAL ON NEG

COTTAGE HOSPITALLEHMANBROTBOND INT
REPAY AIP PRINCIPAL DATED GAN CHAS
END-OF-DAY INVESTMENT SWEEP
CREDIT MEMORANDUM NET TOTAL ON POS
CREDIT MEMORANDUM NET TOTAL ON NEG
RATE.0317 YIELD.
/CTC/77/INCOMING TRANSFER

RETURN OF PRINCIPAL - END-OF-DAY SWEEP JPMORGAN CHASE CO COMMERCIAL
PAPER. CPSWP100108 .

END-OF-DAY INVESTMENT SWEEP TO JPMORGAN CHASE CO COMMERCIAL PAPER.
CPSWP100208 .

GID S0682760C73501 BOOK REF FX PAY BK ID 10930842 PAY BK BAN CA INTESA SPA
ORDER DETAILS RET YR TRANSFER VAL 290908AS PER INS TRUCTIONS RECEIVED BY
BIMTTTT SINCE THEY USED THEIR POSSIBILITY TO CLOSE OUT T

GID S0682630E6A301 BOOK REF FX138839892 BENEF 10990765 CITIBANK N.A. LONDON
336 STRAND LONDON WC2R 1HB, ENGLAND INSTRUCT DATE 09 /19/08 ADVICE TYPE
SWIFT

GID S0682630E6A301 BOOK REF FX138839892 BENEF 10990765 CITIBANK N.A. LONDON
336 STRAND LONDON WC2R 1HB, ENGLAND INSTRUCT DATE 09 /19/08 ADVICE TYPE
SWIFT

F/O CITIBANK N.A. LONDON

GID S06825912D8D01 BOOK REF FX143535794 BENEF 10990765 CITIBANK N.A. LONDON
336 STRAND LONDON WC2R 1HB, ENGLAND INSTRUCT DATE 09 /15/08 ADVICE TYPE
SWIFT

F/O CITIBANK N.A. LONDON

GID S06825912E3001 FED20081002B1Q8024C006854 REF FX143610143 CR BK ID
026009593CR BK BANK OF AMERICA N.A. BENEF 1235602002 WALT DISNEY COMPANY FX
REF WALT DISNEY COMPANY ORIG BK LEHMAN BROTHER S COMMERCIAL CORP

F/O WALT DISNEY COMPANY FX

B/O JUICE ENERGY INC

INTEREST ON END-OF-DAY INVESTMENT - JPMORGAN CHASE CO COMM L PAPER.
PRINCIPAL 314.00 RATE 03.17 FOR INVESTMENT DATED 10/01/08. REF CPSWP100108

RETURN OF PRINCIPAL - END-OF-DAY SWEEP JPMORGAN CHASE CO COMMERCIAL
PAPER. CPSWP100108 .

RESERVED

RATE.0317 YIELD.

REPAY AIP PRINCIPAL DATED GAN CHAS
RATE.0317 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS

REINSTATING ENTRY OF 10/03/08 TRN 0011500277GM

WELLS FARGO NA SAN FRANCISCO CA 94
END-OF-DAY INVESTMENT SWEEP
REPAY AIP PRINCIPAL DATED GAN CHAS
OHIO POWER CO - GENERATION P O BOX
B/O ALASKA SEABOARD PARTNERS, LP
ZIONS FIRST NATIONAL BANK SALT LAK

FROM WILLIAMS GAS MARKETING INC TULSA OK 74103- VIA BOOK TIME RECVD 01 37 PM
BK INFO 20081003
EFFECTING ENTRY 10/03/08 TRN 0012900277GM

WELLS FARGO NA SAN FRANCISCO CA 94
UNION BANK OF CALIFORNIA N.A.(UBOC
F/O LEHMAN BROTHERS INC
LBHINC

WELLS FARGO NA SAN FRANCISCO CA 94
RBS CITIZENS, N.A. RIVERSIDE RI 02
WELLS FARGO NA SAN FRANCISCO CA 94
END-OF-DAY INVESTMENT SWEEP
REPAY AIP PRINCIPAL DATED GAN CHAS
B/O CREDIT-BASED ASSET SERVICING
NATIONAL CITY BANK CLEVELAND OH 44
REDSTONE2 CASH C D SWAP 081003CCD
HANCOCK BANK GULFPORT MS 39501-
VISTA GRANDE PAYMENTS JPMORGANCHAS

STATE STREET BANK AND TRUST COMPAN
UINTAH BASIN ME SWAP FEES FEE 9/08

LAKE SUNAPEE SAVINGS BANK NEWPORT
B/O JUICE ENERGY INC
RBC BANK (USA) ROCKY MOUNT NC 2780
B/O CREDIT-BASED ASSET SERVICING
REPAY AIP PRINCIPAL DATED GAN CHAS
END-OF-DAY INVESTMENT SWEEP
B/O SECURITY NAT L CONSUMER SERVI
REPAY AIP PRINCIPAL DATED GAN CHAS
END-OF-DAY INVESTMENT SWEEP
RATE.0206 YIELD.
RATE.0206 YIELD.
RATE.0206 YIELD.
RATE.0206 YIELD.
BILLING INVOICE PAID
/PT/DE/EI/BILLING CHARGE PERIOD: A

/PT/DE/EI/BILLING CHARGE PERIOD: AUG 08

ADMINISTRATION NET FEE

GID F0582770051E01 FED2008100386B7HU2R002520 REF VIRGIN ATLANTIC PAY BK ID
026009593PAY BK BANK OF AMERICA N.A. ORDER VIRGIN ATLANTIC AIRWAYS LTD.
CRAWLEY, WEST SUSSEX RH10 9NU UNITED KINGDOM INSTRUCT DATE 10

B/O VIRGIN ATLANTIC AIRWAYS LTD.
B/O JUICE ENERGY INC
RATE.0206 YIELD.
REPAY AIP PRINCIPAL DATED GAN CHAS
REPAY AIP PRINCIPAL DATED GAN CHAS
DEUTSCHE BANK TRUST CO AMERICAS NE
B/O CREDIT-BASED ASSET SERVICING
REPAY AIP PRINCIPAL DATED GAN CHAS
UNIV OF ROCHESTER PAYMENTS 2003A, 20
FIRSTENERGY SERVICES CO AKRON OH 4
U.S. BANK NATIONAL ASSOCIATION ST
BANGOR SAVINGS BANK BANGOR ME
TD BANK NORTH MASS HAVERHILL MA
U.S. BANK NATIONAL ASSOCIATION ST
B/O JUICE ENERGY INC

FROM CB FUNDS TRANS PREVIOUS DAY TAMPA FL 33610- VIA BOOK TIME RECVD 11 42
AM B/O ABA/011001234 BOSTON MA BK INFO OUR REF JPM081006 000738 JPMOR GAN
CHASEREF0177013280FF REVERSAL OF ENTRY DTD 09/18/2008 TRN 002

B/O CREDIT-BASED ASSET SERVICING

B/O 000000005315476

REPAY AIP PRINCIPAL DATED GAN CHAS

RETURN OF PRINCIPAL - END-OF-DAY SWEEP JPMORGAN CHASE CO COMMERCIAL
PAPER. CPSWP100308 .

RATE.0137 YIELD.

B/O LBNA AS TRUSTEE FOR LXS 2006.

RATE.0137 YIELD.



RATE 0137 YIELD.

INTEREST ON END-OF-DAY INVESTMENT - JPMORGAN CHASE CO. COMM L PAPER.
PRINCIPAL 173.00 RATE 01.37 FOR INVESTMENT DATED 10/03/08. REF CPSWP100308

B/O JUICE ENERGY INC

FROM CB FUNDS TRANS PREVIOUS DAY TAMPA FL 33610- VIA BOOK TIME RECVD 11 42
AM B/O ABA/011001234 BOSTON MA BK INFO OUR REF JPM081006 000738 JPMOR GAN
CHASEREF0177013280FF REVERSAL OF ENTRY DTD 09/18/2008 TRN 002

FROM 071000505 LA SALLE BANK N.A. CHICAGO IL 60603 VIA IMAD
1007G1B7781C0043882 TIME RECVD 05 11 PM B/O 5800259151 WORLD FUEL MARINE
SEGMENT MIAMI, FL 33178 BK INFO /TIME/16.57

TD BANK NORTH PORTLAND ME 04112-954

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032255/247893 TIME RECVD 04
37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT RO

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032254/247891 TIME RECVD 04
37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT CS

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032256/247902 TIME RECVD 04
37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT IS

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032269/247936 TIME RECVD 04
37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT CO

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032263/247930 TIME RECVD 04
37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT PP

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032270/247938 TIME RECVD 04
37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT CE

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032266/247933 TIME RECVD 04
37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT CL



FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032258/247903 TIME RECVD 04
 37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
 TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT IN

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032265/247928 TIME RECVD 04
 37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
 TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT WA

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032268/247932 TIME RECVD 04
 37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
 TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT BE

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 033175/252517 TIME RECVD 04
 37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
 TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT KI

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032324/248243 TIME RECVD 04
 37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
 TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT GO

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032329/248262 TIME RECVD 04
 37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
 TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT BR

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032325/248244 TIME RECVD 04
 37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
 TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT CA

FROM CITIBANK NEW YORK NY 10043-0001 VIA PSN/SSN 032321/248239 TIME RECVD 04
 37 PM B/O 30500153 TEACHERS INSURANCE AND NEW YORK, N.Y. 10017 B/O 30500153
 TIAA-CREF MAIL STOP 730/05/41 BK INFO INTEREST PAYMENT NO

GID C0082813291301 CHP0244736 REF NETT SWAPS PAY BK ID 0002 PAY BK JPMORGAN
 CHASE BANK ORDER COOP CENTR RAIFF -BOERENLEENBANK BC ROESELAAN 18 UC-O 324
 3521 CB UTRECHT 1 ORIG BK RABOBANK NEDERLA ND INSTRUC DATE

GID C0082813468801 CHP0257715 REF COLLATERAL PAY BK ID 0108 PAY BK HSBC BANK
 USA ORDER STANDARD BANK PLC LONDON CANNON BRIDGE HO USE 25 DOWGATE HILL
 DETAILS COLLATERAL ORIG BK STANDARD BANK PLC LONDON INSTRUC

DEUTSCHE BANK TRUST CO AMERICAS NE

KEYBANK NATIONAL ASSOCIATION CLEVE
 B/O WELLS FARGO BANK N.A.
 WACHOVIA BANK NA CHARLOTTE NC 2828
 B/O SAIL MORTGAGE PASS-THROUGH
 B/O LBNA AS TRUSTEE FOR THE HOLDE
 B/O LBNA AS TRUSTEE FOR THE BENIF
 B/O LBNA AS TRUSTEE FOR THE HOLDE

B/O COOP CENTR RAIFF -BOERENLEENB

B/O STANDARD BANK PLC LONDON



FROM SCE GENERAL ACCT ROSEMEAD CA 91770- VIA BOOK TIME RECVD 05 19 PM B/O
SOUTHERN CALIFORNIA EDISON 2244 WALNUT GROVE AVENUE BK INFO OCT 2008
LEHMAN FINAL PAYMENT CHASEUS333XX NA

FROM 103900036 BANK OF OKLAHOMA N.A TULSA OK 74192 VIA IMAD
100813Q5021C0003460 TIME RECVD 12 04 PM B/O 600024642 BANK OF OKLAHOMADEL
TO TRUST BK INFO REF 2072957D/495102 PER NOTIC E DTD 9/30/08/TIME/11 58

WACHOVIA BANK NA CHARLOTTE NC 2828

MELLON TRUST OF NEW ENGLAND BOSTON

FROM WILLIAMS GAS MARKETING INC TULSA OK 74103- VIA BOOK TIME RECVD 04 10 PM
BK INFO 20081008

FROM ANADARKO PETROLEUM CORPORATION THE WOODLANDS TX 77380- VIA BOOK
TIME RECVD 12 04 PM B/O 5762707 THE WOODLANDS B/O JPMORGAN CHASE BANK, N.A.
BK INFO INV 5137

NORTHERN TRUST CO CHICAGO IL 60675
B/O ALASKA SEABOARD PARTNERS, LP
B/O CREDIT-BASED ASSET SERVICING
NATIONAL CITY BANK KENTUCKY CLEVEL

FROM 121000248 WELLS FARGO NA SAN FRANCISCO CA 94103 VIA IMAD
100811B7038R0013762 TIME RECVD 04 10 PM B/O 4159563899 NEVADA POWER
COMPANY LAS VEGAS , NV 89151 BK INFO LEH2008/08/10/TIME/13 18

CB FUNDS TRANS PREVIOUS DAY TAMPA
B/O CREDIT-BASED ASSET SERVICING
B/O NEWCOURT CAPITAL USA INC
FIRST PREMIER BANK WATERTOWN SD
THE BANK OF NEW YORK MELLON NEW YO
B/O TKN PETROCO INC DBA OLD HARBO
THE BANK OF NEW YORK MELLON NEW YO
FEDERAL HOME LOAN BANK DES MOINES
FEDERAL HOME LOAN BANK DES MOINES
B/O CREDIT-BASED ASSET SERVICING

ORIG CO NAME MIDWEST INDEPEND ORIG ID 9693193245 DESC DATE081008CO ENTRY
DESCR ACH PAYMTSSEC CCD TRACE 021000027291547 EED 081009 IND ID IND NAME
LEHMAN BROTHERS COMMODO ADD NTE INV

B/O CREDIT-BASED ASSET SERVICING
B/O JUICE ENERGY INC
B/O JUICE ENERGY INC
NORTHERN TRUST CO CHICAGO IL 60675
PEOPLES TRUST CO OF ST ALBANS SAIN

Reserve 4

SND BANK OF AMERICA CORP/CHA CHARL
CAPITAL ONE NATIONAL ASSOCIATION
B/O CREDIT-BASED ASSET SERVICING

TD BANKNORTH VERMONT BURLINGTON VT
B/O CREDIT-BASED ASSET SERVICING
U.S. BANK NATIONAL ASSOCIATION ST

B/O JUICE ENERGY INC

B/O JUICE ENERGY INC

RANDOLPH NATIONAL BANK RANDOLPH VT
B/O 00000005315476

MANUFACTURERS TRADERS TRUST CO BUF
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING

PEBBLE CREEK LCDO 2007-2 CONCE ATT
B/O 1/GLOBAL LOAN SERVICES

B/O JUICE ENERGY INC

PNC BANK, NA PHILADELPHIA PITTSBUR

B/O ALASKA SEABOARD PARTNERS, LP

PNC BANK, NA PHILADELPHIA PITTSBUR

PNC BANK, NA PHILADELPHIA PITTSBUR

PNC BANK, NA PHILADELPHIA PITTSBUR

BANCO POPULAR NORTH AMERICA MELROS

B/O CREDIT-BASED ASSET SERVICING

WELLS FARGO NA SAN FRANCISCO CA 94

B/O CREDIT-BASED ASSET SERVICING

THE BANK OF NEW YORK MELLON NEW YO

RE

RE

BILLING CHARGES - 30SEP08

B/O JUICE ENERGY INC

COMERICA BANK DETROIT MI 48226-344

THE BANK OF NEW YORK MELLON NEW YO

B/O JUICE ENERGY INC

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

B/O JUICE ENERGY INC

CVM FEE

FIXED INCOME PURCHASE

FROM BNP PARIBAS NEW YORK NY 10019 VIA PSN/SSN 011326/503374 TIMERECDV 03 05
PM B/O FR7630004008 AIR FRANCE 95747 ROISSY CH DE GAULLE CEDEX B/O BNP-PARIBAS
SA (FORMERLY BANQUE NAT PARIS FAVOR LEHMAN BROTHERS DB

ORIG CO NAME SW POWER POOL ORIG ID 5710148158 DESC DATE CO ENTRY DESCR ACH
ITEM SEC PPD TRACE 021000021174867 EED 081014 IND ID LBSC0001 IND NAME LEHMAN
BROTHERS ADD FBO SW POWER POOL TRANSMISSION REFUND

TRF/REF 6019ABS68000112 /ITEMCNT/003

Reserve 4

B/O 1/GLOBAL LOAN SERVICES
B/O POWERSERAYA LIMITED
B/O US BANK NA
B/O XOJET, INC.
SND BANK OF AMERICA CORP/CHA CHARL
HSBC BANK USA NEWARK DE 19713
BANK OF AMERICA, N.A.CHICAGO IL 60
B/O CREDIT-BASED ASSET SERVICING
MANUFACTURERS TRADERS TRUST CO BUF
MANUFACTURERS TRADERS TRUST CO BUF
B/O CREDIT-BASED ASSET SERVICING
B/O 741398689
B/O CORPORATE TRUST FED WIRE

FROM BANK OF AMERICA N.A. NEW YORK NY 10001 VIA PSN/SSN 019597/350409 TIME
RECVD 03 47 PM B/O 005800259201 WORLD FUEL AVIATION SEGMENT MIAMI FL 33178-
2980

B/O JUICE ENERGY INC
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CORPORATE TRUST FED WIRE
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
B/O ALLIED IRISH BANK PLC
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
B/O WELLS FARGO BANK NA CTS
B/O AMERICAN HOME MORTGAGE
EPCO HOLDINGS INC HOUSTON TX 77008
B/O XOJET, INC.
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
U.S. BANK NATIONAL ASSOCIATION ST
INVESTORS BANK TRUST CO BOSTON MA
B/O ALASKA SEABOARD PARTNERS, LP
B/O CREDIT-BASED ASSET SERVICING
COLUMBUS BANK AND TRUST CO COLUMBU
B/O CREDIT-BASED ASSET SERVICING
B/O US BANK NA
/CTC/20/BILLINGS
B/O CREDIT-BASED ASSET SERVICING
PENSION TRUST DALLAS TX 75254-2916
B/O CREDIT-BASED ASSET SERVICING

Reservé

U.S. BANK NATIONAL ASSOCIATION ST

B/O XOJET, INC.

SND BANK OF AMERICACORP/CHAR CHARL

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

PENSION TRUST DALLAS TX 75254-2916

CB FUNDS TRANS PREVIOUS DAY TAMPA

/CTC77/INCOMING TRANSFER

B/O GOLDEN GATE CAPTIVE INSURANCE

WELLS FARGO NA SAN FRANCISCO CA 94

WELLS FARGO NA SAN FRANCISCO CA 94

B/O XOJET, INC.

B/O XOJET, INC.

DEUTSCHE BANK TRUST CO AMERICAS NE

B/O CREDIT-BASED ASSET SERVICING

B/O CORPORATE TRUST FED WIRE

B/O THE HERTZ CORPORATION

DEUTSCHE BANK TRUST CO AMERICAS NE

B/O WELLS FARGO BANK N.A.

EUROPE ARAB BANK PLC - LONDON LOND

B/O US BANK CTS AS AGT OR FID FOR

B/O THE HERTZ CORPORATION

B/O CREDIT-BASED ASSET SERVICING

B/O US BANK CTS AS AGT OR FID FOR

STATE STREET BANK AND TRUST COMPAN

B/O US BANK CTS AS AGT OR FID FOR

B/O SASCO 2003 GEL2

B/O SASCO 2003 GEL1

B/O CMI - P I I T F 7701

GID S06830105FEC01 BOOK REF 61169 PAY BK ID 36208129 PAY BK CHIN A MINSHENG

BANKING CORP LTD ORDER BENEF SLHIUS3S INSTRUCT DATE 1 0/27/08 ADVICE TYPE

SWIFT

B/O XOJET, INC.

U.S. BANK NATIONAL ASSOCIATION ST

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

SERVICE CHARGES FOR THE MONTH OF

WELLS FARGO NA SAN FRANCISCO CA 94

BANK OF AMERICA N.A. NEW YORK NY 1

B/O ALASKA SEABOARD PARTNERS, LP

B/O CREDIT-BASED ASSET SERVICING

B/O JUICE ENERGY INC

PACIFIC COAST BANKERS BANK SAN FRA

SSPD SSCSIL SSGA GLOBAL ALPHAPOOL

SSPD SSCSIL SSGA GLOBAL ALPHAPOOL

B/O CREDIT-BASED ASSET SERVICING

/CTC/77//INCOMING TRANSFER

B/O JUICE ENERGY INC

B/O ALLIANCE IMAGING, INC.

B/O CREDIT-BASED ASSET SERVICING

B/O RIOPELLE BROADWAY

B/O CREDIT-BASED ASSET SERVICING

CB FUNDS TRANS PREVIOUS DAY TAMPA

CACEIS BANK LUXEMBOURG LUXEMBOURG

/CTC/77//INCOMING TRANSFER

/CTC/77//INCOMING TRANSFER

B/O US BANK CTS AS AGT OR FID FOR

B/O JUICE ENERGY INC

SND BANK OF AMERICACORP/CHAR CHARL

B/O CREDIT-BASED ASSET SERVICING

THE BANK OF NEW YORK MELLON NEW YO

BANK OF THE WEST CA WALNUT CREEK C

700000.00 GENERAL ELECTRIC CAPITAL

700000.00 HDGENERAL ELECTRIC CAPIT

B/O CREDIT-BASED ASSET SERVICING

INTEREST PAYMENT

INTEREST PAYMENT

/CTC/77//INCOMING TRANSFER

GID C0083052970101 CHP0224679 REF 085BIL00490 PAY BK ID 0487 PAY BK STATE

STREET BANK - TRUST CO.N.A.ORDER 890N GLOBAL CURRENCY STRATEGYINC 800

SCUDDERS MILL ROAD PLAINBORO NJ 08536 CORR BK ST ATE STREET BANKA

/PT/DE

B/O 890N GLOBAL CURRENCY STRATEGY

/CTC/95//INTEREST LIQUIDATION

CR.INT.CURR.PERIOD

FOR 01OCT08 TO 31OCT08

/PT/DE

RBS CITIZENS, N.A. RIVERSIDE RI 02

RESERVED
RESERVED

B/O US BANK CTS AS AGT OR FID FOR

BANK OF AMERICA N.A. NEW YORK NY 1

PROGRESSIVE INVESTMENT CO., INC. MA
GOVERNMENT DEVELOPMENT BANK
WACHOVIA BANK NA PHILADELPHIA PA 1
AMERICAN CHARTERED BANK SCHAUIMBURG
AMERICAN CHARTERED BANK SCHAUIMBURG
U.S. BANK PORTLAND ST PAUL MN 5511
U.S. BANK PORTLAND ST PAUL MN 5511
B/O CREDIT-BASED ASSET SERVICING

B/O BRANCH 420020 LAD OUTGOING CH

FROM 031000053 PNC BANK, NA PHILADELPHIA PITTSBURGH PA 15222-2719VIA IMAD
1103D3B74V3C0028772 TIME RECVD 03 33 PM B/O OEP INSTITUTIONAL B/O 8529993070
MUTUAL FUNDS DIVIDEND PHILADELPHIA,PA XX BK INFO /TIME/15 3

B/O CREDIT-BASED ASSET SERVICING

Reserve 1
Reserve 2
Reserve 3
Reserve 4
Reserve 5

B/O ARC TRUST SERIES 2004 1

INVESTMENT SWEEP INTEREST

BANK OF THE WEST CA WALNUT CREEK C

B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING

B/O RIOEPLE BROADWAY
B/O JUICE ENERGY INC
EFFECT ENTRY DD 11/05/08 TRN 33167

EFFECT ENTRY DD 11/05/08 TRN3315700308FS

EFFECT ENTRY DD 11/05/08 TRN 33158
B/O ALASKA SEABOARD PARTNERS, LP
BANK OF AMERICA N.A. NEW YORK NY 1
ADAGIO III CLASS T RESERVE ADAGIO
B/O CREDIT-BASED ASSET SERVICING
CARDON ASSOCIAACH XFER CCD
B/O CREDIT-BASED ASSET SERVICING
B/O SECURITY NAT L CONSUMER SERVI
/CTC/77/INCOMING TRANSFER

ADM FEE TO BE PAID REF.: OCTOBER 2008
ADMINISTRATION NET FEE

B/O FINANCIAL MARKETS SUPPORT DIV
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
/CTC/77/INCOMING TRANSFER

GID C008311253801 CHP0099422 REF TT ACU530039MNY PAY BK ID 0108 PAY BK HSBC
BANK USA ORDER HTSG A/C PIAS (IOAI ALL SEASONS) 21 COLLYER QUAY NO 10-01 HSBC
BUILDING SINGAPORE 049320 DETAILS /RF B/FD DEAL-HTSGA

B/O HTSG A/C PIAS (IOAI ALL SEASO--TT ACU530039MNY
PROGRESSIVE INVESTMENT CO. INC. MA
B/O WELLS FARGO BANK N.A.
SND BANK OF AMERICACORP/CHARL CHARL
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
SND BANK OF AMERICA CORP/CHA CHARL
BVA

REGISTRATION

INTERESTS ON FIXED INCOME NTN-BSTNC180132166607
INTERESTS ON FIXED INCOME NTN-BSTNC180133166608
INTERESTS ON FIXED INCOME NTN-BSTNC180134166609
INTERESTS ON FIXED INCOME NTN-BSTNC180135166610
INTERESTS ON FIXED INCOME NTN-BSTNC180136166611
ADM FEE TO BE PAID OCTOBER 2008

B/O KRECIM WIRE DISBURSEMENT CLEAR
B/O LFSIGXG
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O AMERICAN HOME MORTGAGE
B/O RESIDENTIAL FUNDING CO LLC IT
B/O ALASKA SEABOARD PARTNERS, LP
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
/CTC/77/INCOMING TRANSFER
B/O CORPORATE TRUST FED WIRE
BANK OF AMERICA N.A. NEW YORK NY 1
DEUTSCHE BANK TRUST CO AMERICAS NE
HANCOCK BANK GULFPORT MS 39501-
DEUTSCHE BANK TRUST CO AMERICAS NE
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CORPORATE TRUST FED WIRE
B/O WELLS FARGO BANK NA CTS
EFFECTING ENTRY ON 11/21/2008 TRN6

B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
/CTC/77/INCOMING TRANSFER
EFFECTING ENTRY OF 11/24/200 TRN63
EFFECTING ENTRY OF 11/24/200 TRN63

PNC BANK, NA PHILADELPHIA PITTSBUR

EFFECTING ENTRY ON 11/21/2008 TRN6322500325JS
FROM ELECTRIC RELIABILITY COUNCIL OF TX AUSTIN TX 78744- VIA BOOKTIME RECVD 03
30 PM FAVOR LEHMAN BROTHERS COMMODITY SERVICES, EAGLE ENERGY PARTNERS I, LP
- SQ2 BK INFO INV 36082

GRUNDY BANK MORRIS IL 60450-2241
PNC BANK, NA PHILADELPHIA PITTSBUR
PNC BANK, NA PHILADELPHIA PITTSBUR

B/O CREDIT-BASED ASSET SERVICING
PNC BANK, NA PHILADELPHIA PITTSBUR

PNC BANK, NA PHILADELPHIA PITTSBUR
PNC BANK, NA PHILADELPHIA PITTSBUR
PNC BANK, NA PHILADELPHIA PITTSBUR

B/O CREDIT-BASED ASSET SERVICING
WELLS FARGO NA SAN FRANCISCO CA 94
WELLS FARGO NA SAN FRANCISCO CA 94

B/O THE HERTZ CORPORATION
B/O CREDIT-BASED ASSET SERVICING
B/O RIOPELLE BROADWAY
B/O WELLS FARGO BANK N.A.
B/O LEHMAN BROTHERS HOLDINGS
B/O US BANK CTS AS AGT OR FID FOR
B/O THE HERTZ CORPORATION

KEYBANK NATIONAL ASSOCIATION CLEVE
B/O CREDIT-BASED ASSET SERVICING
B/O US BANK CTS AS AGT OR FID FOR
B/O US BANK CTS AS AGT OR FID FOR
B/O SASCO 2003 GEL2
B/O SASCO 2003 GEL1
REVERSAL OF SERVICE CHARGES FOR
SERVICE CHARGES FOR THE MONTH OF
B/O CMI - P I I TF 7701
B/O GOLDEN GATE CAPTIVE INSURANCE
CB FUNDS TRANS PREVIOUS DAY TAMPA
B/O LEHMAN BROTHERS HOLDINGS
B/O ALASKA SEABOARD PARTNERS, LP
B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING
B/O LEHMAN BROTHERS HOLDINGS
/CTC/77/INCOMING TRANSFER

B/O CREDIT-BASED ASSET SERVICING

Reserve 2
Reserve 4
Reserve 5

BANK OF THE WEST CA WALNUT CREEK C
B/O CREDIT-BASED ASSET SERVICING

INTEREST PAYMENT

INTEREST PAYMENT

/CTC/77/INCOMING TRANSFER

FROM 091000022 U.S. BANK NATIONAL ASSOCIATION ST PAUL MN 55116- VIA IMAD
1201MMQFMP310015310 TIME RECVD 12 56 PM B/O NA MSHDA PO BOX 30044 LANSING
MI B/O 000173103320 TRUST OUTGOING WIRE DB300 , ,00000 BK INFO

FROM 091000022 U.S. BANK NATIONAL ASSOCIATION ST PAUL MN 55116- VIA IMAD
1201L3LF151C0015370 TIME RECVD 12 56 PM B/O NA MSHDA PO BOX 30044 LANSING MI
B/O 000173103320 TRUST OUTGOING WIRE DB300 , ,00000 BK INFO

FROM 091000022 U.S. BANK NATIONAL ASSOCIATION ST PAUL MN 55116- VIA IMAD
1201JLQ5040C0015310 TIME RECVD 12 56 PM B/O NA MSHDA PO BOX 30044 LANSING MI
B/O 000173103320 TRUST OUTGOING WIRE DB300 , ,00000 BK INFO

BANK OF AMERICA N.A. NEW YORK NY 1

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

FROM 031000053 PNC BANK, NA PHILADELPHIA PITTSBURGH PA 15222-2719VIA IMAD
1201D3B74V3C0031772 TIME RECVD 04 42 PM B/O OEP INSTITUTIONAL B/O 8529993070
MUTUAL FUNDS DIVIDEND PHILADELPHIA,PA XX BK INFO /TIME/16 0

BANK OF THE WEST CA WALNUT CREEK C
BANK OF THE WEST CA WALNUT CREEK C

INVESTMENT SWEEP INTEREST

DEBIT INTEREST CHARGED

/CTC/95/INTEREST LIQUIDATION

CR.INT.CURR.PERIOD

FOR 01NOV08 TO 30NOV08

/PT/DE

WACHOVIA BANK NA PHILADELPHIA PA 1
B/O RIOPELLE BROADWAY LP

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

/PT/DE



B/O JUICE ENERGY INC
 B/O ARC TRUST SERIES 2004 1
 B/O ALASKA SEABOARD PARTNERS, LP
 PNC BANK, NA PHILADELPHIA PITTSBUR

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
 12038687HU2R0077022 TIME RECVD 04 02 PM B/O 001233626208 CALIFONIA ISO
 FOLSOM CA 95763-9014 US B/O 001233626208 CALIF INDEPENDENT SYSTEM OP CORP FO

B/O CREDIT-BASED ASSET SERVICING
 B/O KEY CORP REAL ESTATE
 B/O CREDIT-BASED ASSET SERVICING
 B/O SECURITY NAT L CONSUMER SERVI
 /CTC77/INCOMING TRANSFER
 B/O CREDIT-BASED ASSET SERVICING
 B/O 000000005315476
 B/O CREDIT-BASED ASSET SERVICING
 B/O RIOPELLE BROADWAY

FROM BNP PARIBAS FORMERLY BNP PARIS FRANCE VIA SWIFT BNPFRPP 313394 TIME
 RECVD 12 43 PM B/O FR7630004008 AIR FRANCE 95747 ROISSY CH DE GAULLE CEDEX B/O
 BNP PARIBAS SA PARIS FRANCE FAVOR LEHMAN BROTHERS DB BC B

B/O US BANK CTS AS AGT OR FID FOR

PNC BANK, NA PHILADELPHIA PITTSBUR

B/O WELLS FARGO BANK N.A.
 B/O CREDIT-BASED ASSET SERVICING
 B/O CREDIT-BASED ASSET SERVICING

CENTRAL TRUST BANK JEFFERSON CITY

FROM WILLIAMS GAS MARKETING INC TULSA OK 74103- VIA BOOK TIME RECVD 02 59 PM
 BK INFO BASISDEC

CITY OF CHICAGO CHICAGO IL 60602-1
 B/O CREDIT-BASED ASSET SERVICING
 B/O CREDIT-BASED ASSET SERVICING
 B/O AIB BUSINESS SUPPORT
 B/O RIOPELLE BROADWAY
 B/O ALASKA SEABOARD PARTNERS, LP

RESERVED

B/O RIOPELLE BROADWAY
B/O CREDIT-BASED ASSET SERVICING
B/O LEHMAN BROTHERS HOLDINGS
B/O CREDIT-BASED ASSET SERVICING

B/O LEHMAN BROTHERS HOLDINGS
B/O JUICE ENERGY INC

AMERICAN CHARTERED BANK SCHAUMBURG
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O RIOPELLE BROADWAY
WACHOVIA BANK OF SOUTH CAROLINA NA
B/O 1/GLOBAL LOAN SERVICES
PNC BANK, NA PHILADELPHIA PITTSBUR
PNC BANK, NA PHILADELPHIA PITTSBUR
PNC BANK, NA PHILADELPHIA PITTSBUR
B/O JUICE ENERGY INC
BILLING CHARGES - 30NOV08
BILLING CHARGES - 30NOV08
BILLING CHARGES - 30NOV08
B/O CREDIT-BASED ASSET SERVICING
B/O RIOPELLE BROADWAY
B/O CREDIT-BASED ASSET SERVICING
B/O 1/GLOBAL LOAN SERVICES
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING

EFFECTING ENTRY OF 12/11/08 TRN3440003461S

TRF/REF 6019ABS74300111 /ITEMCNT/002

GID LCT83521206200 BOOK REF PAY BK ID 00151992 PAY BK LOEWS CLEA RING
CORPORATION ORDER LOEWS CLEARING CORP . ATTN GENERAL ACCOUN TING 655
MADISON AVENUE INSTRUCT DATE 12/17/08 ADVICE TYPE SWIFT

B/O LOEWS CLEARING CORP .
B/O CREDIT-BASED ASSET SERVICING
B/O C.....
B/O CREDIT-BASED ASSET SERVICING
B/O RIOPELLE BROADWAY
B/O AMERICAN HOME MORTGAGE
PNC BANK, NA PHILADELPHIA PITTSBUR
PNC BANK, NA PHILADELPHIA PITTSBUR
B/O CREDIT-BASED ASSET SERVICING
PNC BANK, NA PHILADELPHIA PITTSBUR
B/O CREDIT-BASED ASSET SERVICING

FROM ELECTRIC RELIABILITY COUNCIL OF TX AUSTIN TX 78744- VIA BOOKTIME RECVD 02
53 PM FAVOR LEHMAN BROTHERS COMMODITY SERVICES, EAGLE ENERGY PARTNERS I, LP
- SQ2

/CTC/20/BILLINGS

Reserves 4

U.S. BANK NATIONAL ASSOCIATION ST
B/O CORPORATE TRUST FED WIRE
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CORPORATE TRUST FED WIRE
B/O WELLS FARGO BANK NA CTS
DEUTSCHE BANK TRUST CO AMERICAS NE
B/O GENERAL MOTORS

B/O CANYON CAPITAL ADVISORS ON
DEUTSCHE BANK TRUST CO AMERICAS NE
B/O CREDIT-BASED ASSET SERVICING
DEUTSCHE BANK TRUST CO AMERICAS NE
B/O RIOPELLE BROADWAY
B/O CREDIT-BASED ASSET SERVICING
U.S. BANK NATIONAL ASSOCIATION ST
WELLS FARGO NA SAN FRANCISCO CA 94

AMERICAN CHARTERED BANK SCHAU MBURG

MONONGALIA HOSP CASH C D LEHMAN CC
B/O 162778

B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CMI - P I ITF 7701
WELLS FARGO NA SAN FRANCISCO CA 94
B/O THE HERTZ CORPORATION
B/O WELLS FARGO BANK N.A.
B/O CREDIT-BASED ASSET SERVICING
B/O US BANK CTS AS AGT OR FID FOR
B/O CREDIT-BASED ASSET SERVICING
B/O US BANK CTS AS AGT OR FID FOR
B/O THE HERTZ CORPORATION
B/O US BANK CTS AS AGT OR FID FOR
B/O RIOPELLE BROADWAY
B/O SASCO 2003 GEL2
B/O SASCO 2003 GEL1
REVERSAL OF SERVICE CHARGES FOR
SERVICE CHARGES FOR THE MONTH OF

Reserve 2 Reserve 4 Reserve 5

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

FROM ELECTRIC RELIABILITY COUNCIL OF TX AUSTIN TX 78744- VIA BOOKTIME RECVD 03
10 PM FAVOR LEHMAN BROTHERS COMMODITY SERVICES, EAGLE ENERGY PARTNERS I, LP
- SQ2 BK INFO INV 36943

FROM 021000018 THE BANK OF NEW YORK MELLON NEW YORK NY 10005-2901 VIA IMAD
1231B108151C003277D TIME RECVD 12 09 PM B/O 225544 TPF GENERATION INTEREST
PAYMENT ACC B/O BANK OF NEW YORK MELLON 212-815 4812 BK INFO

B/O NEWCOURT CAPITAL USA INC

RESERVED

B/O 0003910

B/O 0000840

B/O 0003952

B/O BRANCH 420020 LAD OUTGOING CH

B/O BRANCH 420020 LAD OUTGOING CH

B/O LEHMAN BROTHERS HOLDINGS INC

FROM 031000053 PNC BANK, NA PHILADELPHIA PITTSBURGH PA 15222-2719VIA IMAD
0102D3B74V3C0029152 TIME RECVD 05 18 PM B/O OEP INSTITUTIONAL B/O 8529993070
MUTUAL FUNDS DIVIDEND PHILADELPHIA,PA XX BK INFO /TIME/15 5

FROM 031000053 PNC BANK, NA PHILADELPHIA PITTSBURGH PA 15222-2719VIA IMAD
0102D3B74V3C0029152 TIME RECVD 05 18 PM B/O OEP INSTITUTIONAL B/O 8529993070
MUTUAL FUNDS DIVIDEND PHILADELPHIA,PA XX BK INFO /TIME/15 5

DEBIT INTEREST CHARGED
INTEREST FROM DEC BACK VALUES
DEBIT INTEREST CHARGED

B/O JUICE ENERGY INC
B/O JUICE ENERGY INC
B/O 162778



B/O 162778
B/O 1/GLOBAL LOAN SERVICES
B/O 1/GLOBAL LOAN SERVICES

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
0107B6B7HU1R0009922 TIME RECVD 03 52 PM B/O 001233626208 CALIFORNIA ISO
FOLSOM CA 95763-9014 US B/O 001233626208 CALIF INDEPENDENT SYSTEM OP CORP FO

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
0107B6B7HU1R0009922 TIME RECVD 03 52 PM B/O 001233626208 CALIFORNIA ISO
FOLSOM CA 95763-9014 US B/O 001233626208 CALIF INDEPENDENT SYSTEM OP CORP FO

FROM ELECTRIC RELIABILITY COUNCIL OF TX AUSTIN TX 78744- VIA BOOKTIME RECVD 03
52 PM FAVOR LEHMAN BROTHERS COMMODITY SERVICES, EAGLE ENERGY PARTNERS I, LP
- SQ2 BK INFO INV 37121

FROM ELECTRIC RELIABILITY COUNCIL OF TX AUSTIN TX 78744- VIA BOOKTIME RECVD 03
52 PM FAVOR LEHMAN BROTHERS COMMODITY SERVICES, EAGLE ENERGY PARTNERS I, LP
- SQ2 BK INFO INV 37121

B/O C.....

B/O C.....

FROM 121000248 WELLS FARGO NA SAN FRANCISCO CA 94103 VIA IMAD
01091LB7031R0131522 TIME RECVD 02 53 PM B/O 4159563899 NEVADA POWER
COMPANY LAS VEGAS , NV 89151 BK INFO LEH2009/01/09/TIME/13 13

FROM 121000248 WELLS FARGO NA SAN FRANCISCO CA 94103 VIA IMAD
01091LB7031R0131522 TIME RECVD 02 53 PM B/O 4159563899 NEVADA POWER
COMPANY LAS VEGAS , NV 89151 BK INFO LEH2009/01/09/TIME/13 13

FROM 121000248 WELLS FARGO NA SAN FRANCISCO CA 94103 VIA IMAD
01091LB7031R0131702 TIME RECVD 02 53 PM B/O 4159567809 SIERRA PACIFIC POWER
CO RENO NV 89520-0024 BK INFO LEH01/07/09/TIME/13 13

FROM 121000248 WELLS FARGO NA SAN FRANCISCO CA 94103 VIA IMAD
01091LB7031R0131702 TIME RECVD 02 53 PM B/O 4159567809 SIERRA PACIFIC POWER
CO RENO NV 89520-0024 BK INFO LEH01/07/09/TIME/13 13

FROM WILLIAMS GAS MARKETING INC TULSA OK 74103- VIA BOOK TIME RECVD 04 06 PM
BK INFO 20090109

FROM WILLIAMS GAS MARKETING INC TULSA OK 74103- VIA BOOK TIME RECVD 04 06 PM
BK INFO 20090109

Reserve 1
Reserve 2
Reserve 3
Reserve 4
Reserve 5

B/O CORPORATE LOANS-FUNDS TRANSFE

FROM ELECTRIC RELIABILITY COUNCIL OF TX AUSTIN TX 78744- VIA BOOKTIME RECVD 04
56 PM FAVOR LEHMAN BROTHERS COMMODITY SERVICES, EAGLE ENERGY PARTNERS I, LP
- SQ2 BK INFO INV 37300

FROM ELECTRIC RELIABILITY COUNCIL OF TX AUSTIN TX 78744- VIA BOOKTIME RECVD 04
56 PM FAVOR LEHMAN BROTHERS COMMODITY SERVICES, EAGLE ENERGY PARTNERS I, LP
- SQ2 BK INFO INV 37300

B/O JUICE ENERGY INC
B/O JUICE ENERGY INC
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O 1/GLOBAL LOAN SERVICES
B/O 1/GLOBAL LOAN SERVICES
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O JUICE ENERGY INC
B/O JUICE ENERGY INC
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING

B/O CORPORATE TRUST FED WIRE

FROM ELECTRIC RELIABILITY COUNCIL OF TX AUSTIN TX 78744- VIA BOOKTIME RECVD 03
33 PM BK INFO INV 37481 LEHMAN BROTHERS COMMODITY SERVICES, INC. EAGLE
ENERGY PARTNERS I, LP - SQ2

FROM ELECTRIC RELIABILITY COUNCIL OF TX AUSTIN TX 78744- VIA BOOKTIME RECVD 03
33 PM BK INFO INV 37481 LEHMAN BROTHERS COMMODITY SERVICES, INC. EAGLE
ENERGY PARTNERS I, LP - SQ2

Reserve 4

B/O CORPORATE TRUST FED WIRE
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O AMERICAN HOME MORTGAGE
B/O CORPORATE TRUST FED WIRE
B/O CORPORATE TRUST FED WIRE
B/O AMERICAN HOME MORTGAGE
B/O WELLS FARGO BANK NA CTS
B/O WELLS FARGO BANK NA CTS

EFFECTING ENTRY OF 01/21/09 TRN 7161500015FS
EFFECTING ENTRY OF 01/21/09 TRN 7161800015FS

0121B1QGC04C008711

EFFECTING ENTRY OF 01/21/09 TRN 71
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING

EFFECTING ENTRY OF 01/21/09 TRN7161700015FS
EFFECTING ENTRY OF 01/21/09 TRN7161600015FS

B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
/CTC/20/BILLINGS

B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING

Reservé 4

B/O CORPORATE TRUST FED WIRE
B/O WELLS FARGO BANK N.A.
B/O CREDIT-BASED ASSET SERVICING
B/O US BANK CTS AS AGT OR FID FOR
B/O THE HERTZ CORPORATION
B/O CREDIT-BASED ASSET SERVICING
B/O US BANK CTS AS AGT OR FID FOR
B/O US BANK CTS AS AGT OR FID FOR
B/O THE HERTZ CORPORATION
B/O SASCO 2003 GEL2
B/O SASCO 2003 GEL1

FROM ELECTRIC RELIABILITY COUNCIL OF TX AUSTIN TX 78744- VIA BOOKTIME RECVD 04
52 PM BK INFO INV 37662 LEHMAN BROTHERS COMMODITY SERVICES, INC. EAGLE
ENERGY PARTNERS I, LP - SQ2

B/O CMI - P I ITF 7701

GID F0090270167201 FED20090127B1C9412C000509 REF 09KBAS02169 PAY BK ID
026009166PAY BK STATE STREET BANK . TRUST CO.N.A.ORDER SE BK SEB MULTIMANAGER
CURRENCY FUN6A CIRCUIT DE LA FOIRE INTERNATI ONA L-1347 LUXE

B/O SEBK SEB MULTIMANAGER CURRENC
B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

FROM ELECTRIC RELIABILITY COUNCIL OF TX AUSTIN TX 78744- VIA BOOKTIME RECVD 12
57 PM BK INFO UPLIFT PAYOUT LEHMAN BROTHERS COMMODITY SERVICES, INC. EAGLE
ENE RGY PARTNERS I, LP - SQ2

Reserve 4

B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O BRANCH 420020 LAD OUTGOING CH
B/O CREDIT-BASED ASSET SERVICING

FROM ELECTRIC RELIABILITY COUNCIL OF TX AUSTIN TX 78744- VIA BOOKTIME RECVD 04
21 PM BK INFO INV 37850 LEHMAN BROTHERS COMM ODITY SERVICES,INC. EAGLE
ENERGY PARTNERS I, LP - SQ2

/PT/DE

/CTC/95/INTEREST LIQUIDATION
DR.INT.CURR.PERIOD
B/O US BANK CTS AS AGT OR FID FOR
BANK OF AMERICA N.A. NEW YORK NY 1

B/O CREDIT-BASED ASSET SERVICING
CENTERLINE SERVICING INC IRVING TX
BANK OF THE WEST CA WALNUT CREEK C
B/O CREDIT-BASED ASSET SERVICING

BANK OF THE WEST CA WALNUT CREEK C
B/O ARC TRUST SERIES 2004 1

B/O JUICE ENERGY INC
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O ITD WIRE CLEARING ACCOUNT
B/O ITD WIRE CLEARING ACCOUNT

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O WELLS FARGO BANK N.A.
B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O JUICE ENERGY INC
B/O LS POWER EQUITY PARTNERS II L
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
EFFECT ENTRY OF 02/13/09 TRN 59866

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING
B/O JUICE ENERGY INC
B/O 162778
JPM CHASE BANK NA SPECIAL LOAN NEW
EFFECT ENTRY OF 02/17/09 TRN 00120
B/O 162785
THE BANK OF NEW YORK MELLON NEW YO
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O OCM OPPORTUNITIES FUND IV B L
B/O OCM OPPORTUNITIES FUND IV B L
B/O AMERICAN HOME MORTGAGE
B/O INTERPOLIS PENSIOENEN GLOBAL
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O J C PENNY INC DGEZ
B/O CORPORATE TRUST FED WIRE
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CORPORATE TRUST FED WIRE
B/O WELLS FARGO BANK, NA
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
/CTC/20/BILLINGS
WELLS FARGO NA SAN FRANCISCO CA 94

B/O RESERVE ENHANCED CASH

U.S. BANK NATIONAL ASSOCIATION ST

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

WELLS FARGO NA SAN FRANCISCO CA 94

B/O WELLS FARGO BANK N.A.

B/O US BANK CTS AS AGT OR FID FOR

B/O THE HERTZ CORPORATION

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

B/O US BANK CTS AS AGT OR FID FOR

B/O US BANK CTS AS AGT OR FID FOR

B/O THE HERTZ CORPORATION

B/O SASCO 2003 GEL2

B/O CMI - P IITF 7701

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

LBHI COMMERCIAL REAL ESTATE DIP

BANK.CREDIT | BANK.CREDIT | |O|C00002009369 |J00006510778

B/O CREDIT-BASED ASSET SERVICING

B/O BRANCH 420020 LAD OUTGOING CH

B/O CREDIT-BASED ASSET SERVICING

B/O C.....

LBHI COMMERCIAL REAL ESTATE DI

B/O CREDIT-BASED ASSET SERVICING

B/O CREDIT-BASED ASSET SERVICING

BANK.CREDIT | BANK.CREDIT | |O|C00002011006 |J00006510755

FROM 031000053 PNC BANK, NA PHILADELPHIA PITTSBURGH PA 15222-2719VIA IMAD

0302D3B74V3C0026712 TIME RECVD 05 10 PM B/O OEP INSTITUTIONAL B/O 8529993070

MUTUAL FUNDS DIVIDEND PHILADELPHIA,PA XX BK INFO /TIME/15 3

B/O ARC TRUST SERIES 2004 1

INVESTMENT SWEEP INTEREST

B/O US BANK CTS AS AGT OR FID FOR

B/O US BANK CTS AS AGT OR FID FOR

B/O US BANK CTS AS AGT OR FID FOR
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O JUICE ENERGY INC
CAPITAL CROSSING
B/O CREDIT-BASED ASSET SERVICING
CBRE MELODY CO LIMCOTXLP ITF
B/O CREDIT-BASED ASSET SERVICING
DR.INT.CURR.PERIOD
EFFECT ENTRY OF 03/13/09 TRN 11744
B/O CREDIT-BASED ASSET SERVICING

BANK.CREDIT | BANK.CREDIT | 0 | C00002018833 | J00006546260
BANK.CREDIT | BANK.CREDIT | 0 | C00002019349 | J00006551241
/PT/DE

EFFECT ENTRY OF 03/13/09 TRN 1174500070FS
MANUAL | NOT APPLICABLE | D00005731283 | D00005731283 | J00006546117
MANUAL | NOT APPLICABLE | D00005731284 | D00005731284 | J00006546118
MANUAL | NOT APPLICABLE | D00005731285 | D00005731285 | J00006546119

B/O CREDIT-BASED ASSET SERVICING
B/O JUICE ENERGY INC
KRECM WIRE DISBURSEMENT CLEARING
WF COMMERCIAL MORTGAGE SERVICES
WF COMMERCIAL MORTGAGE SERVICES
TRIMONT REAL ESTATE ADVISORS
MIDLAND LOAN SERVICES INC
B/O CREDIT-BASED ASSET SERVICING

BANK.CREDIT | BANK.CREDIT | 0 | C00002021229 | J00006561466
BANK.CREDIT | BANK.CREDIT | 0 | C00002021273 | J00006561506
BANK.CREDIT | BANK.CREDIT | 0 | C00002021274 | J00006561507
BANK.CREDIT | BANK.CREDIT | 0 | C00002021277 | J00006561508
BANK.CREDIT | BANK.CREDIT | 0 | C00002020548 | J00006560715

DANSKE BANK
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
WMFSB TRUSTEE OF DISB ACCT II
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE

BANK.CREDIT | BANK.CREDIT | 0 | C00002021669 | J00006561845
BANK.CREDIT | BANK.CREDIT | 0 | C00002022571 | J00006566912

GID F009077048BF01 FED2009031881Q8151C005382 REF FORWARD PAY BK ID
021000018PAY BK THE BANK OF NEW YORK MELLON ORDER DETAILS BNF / FX ORIG BK
BANK OF NEW YORK MELLON INSTRUC DATE 03/18/09 ADVI CE TYPE SWIFT

GID F00907702F4A01 FED2009031881Q8154C004049 REF FORWARD PAY BK ID
021000018PAY BK THE BANK OF NEW YORK MELLON ORDER DETAILS BNF / FX ORIG BK
BANK OF NEW YORK MELLON INSTRUC DATE 03/18/09 ADVI CE TYPE SWIFT

GID F0090770610D01 FED2009031881Q8154C006996 REF FORWARD PAY BK ID
021000018PAY BK THE BANK OF NEW YORK MELLON ORDER DETAILS BNF / FX ORIG BK
BANK OF NEW YORK MELLON INSTRUC DATE 03/18/09 ADVI CE TYPE SWIFT

TRIMONT REAL ESTATE ADVISORS

Reserve 4

B/O CREDIT-BASED ASSET SERVICING
B/O COMMERZBANK AG NEW YORK BRANC
B/O CREDIT-BASED ASSET SERVICING
B/O WELLS FARGO BANK N.A.
B/O CREDIT-BASED ASSET SERVICING
B/O 1/FLAGSTONE REASSUR SUISSE S

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
03068687HU1R0059572 TIME RECVD 05 55 PM B/O 001233626208 CALIFONIA ISO
FOLSOM CA 95763-9014 US B/O 001233626208 CALIF INDEPENDENT SYSTEM OP CORP FO

B/O CREDIT-BASED ASSET SERVICING
B/O BRANCH 420020 LAD OUTGOING CH
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O US BANK CTS AS AGT OR FID FOR
B/O US BANK CTS AS AGT OR FID FOR
B/O US BANK CTS AS AGT OR FID FOR
B/O US BANK CTS AS AGT OR FID FOR

FROM 031000053 PNC BANK, NA PHILADELPHIA PITTSBURGH PA 15222-2719VIA IMAD
0401D3B7AV3C0030662 TIME RECVD 04 15 PM B/O OEP INSTITUTIONAL B/O 8529993070
MUTUAL FUNDS DIVIDEND PHILADELPHIA,PA XX BK INFO /TIME/15 4

INVESTMENT SWEEP INTEREST
B/O ARC TRUST SERIES 2004 1
INTEREST
FOR 01/MAR09 TO 31/MAR09
LEHMAN BROTHERS FINANCIAL PRODUCTS
DR.INT.CURR.PERIOD

PMTT/REF 6019AQS09101012 OC USD/2,549,730.72 FX 03/31/09
/PT/DE

B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O FIELD STREET CAPT. MGMT, LLC
B/O 463830
BILLING CHARGES - 31/MAR09
BILLING CHARGES - 31/MAR09
BILLING CHARGES - 31/MAR09
BANK OF NEW YORK MELLON LONDON ENG
BANK OF NEW YORK MELLON LONDON ENG

TRF/REF 6014ABS49600046 /ITEMCNT/002
TRF/REF 6014ABS49600010 /ITEMCNT/002
TRF/REF 6019ABS49600110 /ITEMCNT/002

EFFECT ENTRY OF 04/16/09 TRN 5402200105FS
EFFECT ENTRY OF 04/17/09 TRN 5421300105FS

B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O BRANCH 420020 LAD OUTGOING CH
B/O JUICE ENERGY INC

FROM THE BANK OF NEW YORK MELLON NEW YORK NY 10005-2901 VIA PSN/SSN
016274/218175 TIME RECVD 09 12 AM B/O BANK OF NEW YORK MELLON LONDON
ENGLAND E14-5AL B/O BANK OF NEW YORK MELLON 1040 BRUSSELS,BELGIUM BK INFO

B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE

Reservata

B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE

/CTC/20/BILLINGS
B/O WELLS FARGO BANK N.A.
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING

FROM 121000248 WELLS FARGO BANK SAN FRANCISCO CA 94111 VIA IMAD
042711B7031R0118922 TIME RECVD 12 02 PM B/O 3970771416 WELLS FARGOBANK N.A.
COLUMBIA MD 21045-1951 BK INFO FBO SLHIUS3XXX INTERMEDIARY D ETAILS (

B/O WELLS FARGO BANK N.A.
B/O US BANK CTS AS AGT OR FID FOR
B/O THE HERTZ CORPORATION
B/O US BANK CTS AS AGT OR FID FOR
B/O US BANK CTS AS AGT OR FID FOR
B/O THE HERTZ CORPORATION
B/O SASCO 2003 GEL1
B/O SASCO 2003 GEL2
B/O CMI - P I I T F 7701
B/O LAKE ROAD HOLDING

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
0429B6B7HU2R0108622 TIME RECVD 05 26 PM B/O 001233626208 CALIFONIA ISO
FOLSOM CA 95763-9014 US B/O 001233626208 CALIF INDEPENDENT SYSTEM OP CORP FO

EFFECT ENTRY OF 04/03/09 TRN 32203
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING

EFFECT ENTRY OF 04/03/09 TRN 3219900093FS

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
0403B6B7HU3R0012452 TIME RECVD 11 19 AM B/O 001233626208 CALIFONIA ISO
FOLSOM CA 95763-9014 US B/O 001233626208 CALIF INDEPENDENT SYSTEM OP CORP FO

F/O LCPI - DIP
F/O LBHI - DIP
F/O LBSF - DIP
F/O LBCC - DIP
F/O LBCC - DIP
B/O LEHMAN BROTHERS BANK FSB

GID 50691061461701 FED20090430B1Q8021C011745 REF LBCC30545087 CR BK ID
091000022CR BK US BANK DETAILS TRANSFER FROM CITI BENEF 1 52308786648 LBCC -
DIP INSTRUCT DATE 04/16/09 ADVICE TYPE SWIFT

F/O LBCC - DIP
FIFTH THIRD BANK CINCINNATI OH 452
B/O WELLS FARGO BANK N.A.
B/O ALASKA SEABOARD PARTNERS, LP
F/O LBHI - DIP
B/O US BANK CTS AS AGT OR FID FOR
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING



FROM 031000053 PNC BANK, NA PHILADELPHIA PITTSBURGH PA 15222-2719 VIA IMAD
 0501D9B74V3C0032702 TIME RECVD 04 03 PM B/O OEP INSTITUTIONAL B/O 8529993070
 MUTUAL FUNDS DIVIDEND PHILADELPHIA, PA XX BK INFO /TIME/15 5

B/O ARC TRUST SERIES 2004 1

INTEREST

DR.INT.CURR.PERIOD
 B/O CREDIT-BASED ASSET SERVICING
 B/O CREDIT-BASED ASSET SERVICING
 BILLING CHARGES - 30APR09
 BILLING CHARGES - 30APR09
 BILLING CHARGES - 30APR09
 B/O KEY CORP REAL ESTATE
 B/O AMERICAN HOME MORTGAGE
 B/O AMERICAN HOME MORTGAGE
 B/O AMERICAN HOME MORTGAGE
 B/O AMERICAN HOME MORTGAGE
 B/O AMERICAN HOME MORTGAGE

/PT/DE

TRF/REF 6014ABS52600419 /ITEMCNT/002
 TRF/REF 6014ABS52600382 /ITEMCNT/002
 TRF/REF 6019ABS52600209 /ITEMCNT/003

ORIG CO NAME DAYTON POWER AND ORIG ID 0628704892 DESC DATE CO ENTRY DESCR
 EPOSPYMTSSEC CTX TRACE 021000022645652 EED 090519 IND ID IND NAME 0006 ADD
 90342

ALPHAREFCAD

/CTC/21/BK TO BK TRF REPAIR

F/O LCPI

B/O CREDIT-BASED ASSET SERVICING
 B/O CREDIT-BASED ASSET SERVICING
 /CTC/20/BILLINGS

BILLING FOR THE PERIOD APR 2009

EFFECT ENTRY 05/26/09 TRN 01899001

FROM 121000248 WELLS FARGO BANK SAN FRANCISCO CA 94111 VIA IMAD
 05261B7031R0153802 TIME RECVD 12 20 PM B/O 53146900 WELL FARGO BANK, NA
 LAGUNA NIGUEL CA 92677 US B/O 3970771416 WELLS FARGO BANK N.A. COLUMBIA M

B/O WELLS FARGO BANK, NA
 B/O US BANK CTS AS AGT OR FID FOR
 B/O THE HERTZ CORPORATION
 B/O US BANK CTS AS AGT OR FID FOR
 B/O US BANK CTS AS AGT OR FID FOR
 B/O THE HERTZ CORPORATION
 B/O SASCO 2003 GEL1
 B/O SASCO 2003 GEL2
 B/O CMI - P I ITF 7701
 B/O BRANCH 420020 LAD OUTGOING CH
 B/O 162778
 B/O 162785
 B/O RESERVE ENHANCED CASH
 B/O CREDIT-BASED ASSET SERVICING
 B/O CREDIT-BASED ASSET SERVICING
 LEHMAN BROTHERS BANK FSB

B/O MS SENIOR FUNDING INC.



B/O MS SENIOR FUNDING INC.
 B/O MS SENIOR FUNDING INC.
 B/O JUICE ENERGY INC
 SOVEREIGN BANK OF NEW ENGLAND WYOM
 B/O WELLS FARGO BANK, NA

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
 05068687HU3R0080652 TIME RECVD 04 00 PM B/O 001233626208 CALIFORNIA ISO
 FOLSOM CA 95763-9014 US B/O 001233626208 CALIF INDEPENDENT SYSTEM OP CORP FO

B/O CREDIT-BASED ASSET SERVICING
 EFFECT ENTRY OF 05/08/09 TRN 88493
 B/O CREDIT-BASED ASSET SERVICING

FROM 026009593 BANK OF AMERICA N.A. NEW YORK NY 10001 VIA IMAD
 06018687HU2R0144062 TIME RECVD 05 13 PM B/O 001233626208 CALIFORNIA ISO
 FOLSOM CA 95763-9014 US B/O 001233626208 CALIF INDEPENDENT SYSTEM OP CORP FO

FROM 031000053 PNC BANK, NA PHILADELPHIA PITTSBURGH PA 15222-2719 VIA IMAD
 0601D3B74V3C0027772 TIME RECVD 03 33 PM B/O OEP INSTITUTIONAL B/O 8529993070
 MUTUAL FUNDS DIVIDEND PHILADELPHIA, PA XX BK INFO /TIME/15 2

B/O ARC TRUST SERIES 2004 1
 INTEREST
 DR.INT.CURR.PERIOD

/PT/DE

FROM DOMINION RETAIL INC RICHMOND VA 23261-6666 VIA BOOK TIME RECVD 01 13
 PM BK INFO CONTRACT SETTLEMENT

B/O CREDIT-BASED ASSET SERVICING
 SOVEREIGN BANK OF NEW ENGLAND WYOM
 B/O CREDIT-BASED ASSET SERVICING
 BILLING CHARGES - 31MAY09
 BILLING CHARGES - 31MAY09
 B/O LCPL-LEHMAN COMMERCIAL PAPER

TRF/REF 60144ABS59900044 /ITEMCNT/002
 TRF/REF 60144ABS59900010 /ITEMCNT/002

EFFECT ENTRY OF 06/18/09 TRN 7467000168JS

B/O AMERICAN HOME MORTGAGE
 B/O CREDIT-BASED ASSET SERVICING
 B/O CREDIT-BASED ASSET SERVICING
 /CTC/20/BILLINGS
 B/O JUICE ENERGY INC

FROM 091000022 U.S. BANK NATIONAL ASSOCIATION ST PAUL MN 55116- VIA IMAD
 06221IQ73AGC0015440 TIME RECVD 01 09 PM B/O 000173103320 US BANK CTS AS AGT
 OR FID FOR STRUC , ,00000 DETAILS 06222009 FAOLEHMAN BROS REF

B/O 1/FLAGSTONE REASSUR SUISSE S
 EFFECT ENTRY OF 06/25/09 TRN 53676



FROM 121000248 WELLS FARGO BANK SAN FRANCISCO CA 94111 VIA IMAD
 062511B7031R0089222 TIME RECVD 04 49 PM B/O 53146900 WELLS FARGO BANK, NA SAN
 FRANCISCO CA 94163 US B/O 3970771416 WELLS FARGO BANK N.A. COLUMBIA M

B/O WELLS FARGO BANK, NA
 B/O US BANK CTS AS AGT OR FID FOR
 B/O THE HERTZ CORPORATION
 B/O US BANK CTS AS AGT OR FID FOR
 B/O US BANK CTS AS AGT OR FID FOR
 B/O THE HERTZ CORPORATION
 B/O SASCO 2003 GEL1
 B/O SASCO 2003 GEL2
 B/O CMI - P I ITF 7701
 B/O CREDIT-BASED ASSET SERVICING
 B/O CREDIT-BASED ASSET SERVICING
 B/O SECURITY NAT'L CONSUMER SERVI
 B/O AVISTA CAPITAL PART (OFFSHORE)

FROM 021000018 THE BANK OF NEW YORK MELLON NEW YORK NY 10005-2901 VIA IMAD
 0630B1Q8151C004497D TIME RECVD 11 21 AM B/O 225544 TPE GENERATION INTEREST
 PAYMENT ACC B/O BANK OF NEW YORK MELLON 212-815 6907 BK INFO

B/O NEWCOURT CAPITAL USA INC
 B/O US BANK CTS AS AGT OR FID FOR
 B/O CREDIT-BASED ASSET SERVICING
 B/O CREDIT-BASED ASSET SERVICING
 B/O BRANCH 420020 LAD OUTGOING CH
 B/O US BANK CTS AS AGT OR FID FOR
 B/O ARC TRUST SERIES 2004 1

FROM 031000053 PNC BANK, NA PHILADELPHIA PITTSBURGH PA 15222-2719 VIA IMAD
 0701D3B74V3C0031422 TIME RECVD 03 12 PM B/O OEP INSTITUTIONAL B/O 8529993070
 MUTUAL FUNDS DIVIDEND PHILADELPHIA, PA XX BK INFO /TIME/15 0
 /PT/DE

DR.INT.CURR.PERIOD
 B/O CREDIT-BASED ASSET SERVICING
 B/O CREDIT-BASED ASSET SERVICING
 EFFECT ENTRY OF 07/14/09 TRN 81009

EFFECT ENTRY OF 07/14/09 TRN 8061800194FS
 TRF/REF 6014ABS58700044 /ITEMCNT/002
 TRF/REF 6019ABS58700106 /ITEMCNT/002
 TRF/REF 6014ABS58700010 /ITEMCNT/002
 TRF/REF 6019ABS58700105 /ITEMCNT/002

BILLING CHARGES - 30JUN09
 BILLING CHARGES - 30JUN09
 BILLING CHARGES - 30JUN09
 BILLING CHARGES - 30JUN09
 B/O CREDIT-BASED ASSET SERVICING
 B/O CREDIT-BASED ASSET SERVICING
 FORTIS BANK (NEDERLAND) N.V. AMSTE
 B/O JUICE ENERGY INC
 B/O LEHMAN BROTHERS HOLDINGS INC.
 B/O NONE
 RESIDENTIAL REAL ESTATE; B/O AMERICAN HOME MORTGAGE
 RESIDENTIAL REAL ESTATE; B/O AMERICAN HOME MORTGAGE
 RESIDENTIAL REAL ESTATE; B/O AMERICAN HOME MORTGAGE
 RESIDENTIAL REAL ESTATE; B/O AMERICAN HOME MORTGAGE

Reserve 4

B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
/CTC/20/BILLINGS

BILLING FOR THE PERIOD JUN 2009

F/O INSTRUCT DATE:07/23/09 ADVICE
F/O SLHUSH
F/O INSTRUCT DATE:07/23/09 ADVICE
F/O INSTRUCT DATE:07/23/09 ADVICE
B/O CREDIT-BASED ASSET SERVICING
WRITEOFF; RESIDENTIAL REAL ESTATE; F/O LEHMAN BROS. HLDS MAIN OPEN A
B/O CREDIT-BASED ASSET SERVICING
WELLS FARGO BANK SAN FRANCISCO CA
B/O WELLS FARGO BANK, NA
B/O US BANK CTS AS AGT OR FID FOR
B/O THE HERTZ CORPORATION
B/O US BANK CTS AS AGT OR FID FOR
B/O US BANK CTS AS AGT OR FID FOR
B/O THE HERTZ CORPORATION
B/O SASCO 2003 GEL1
B/O SASCO 2003 GEL2
B/O CMI - P I I TF 7701
/PT/FT/BN/CASH OPERATIONS CASH OPE

FROM 091000022 U.S. BANK NATIONAL ASSOCIATION ST PAUL MN 55116- VIA IMAD
07281JQ5040C0006020 TIME RECVD 12 24 PM B/O NA GULFSTREAMASSET MGMT
CONGRESS STREET CHARLOTTE NC B/O 000173103320 TRUST OUTGOING WIRE DB3

B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O GENERAL MOTORS CORPORATION
B/O GENERAL MOTORS CORPORATION
B/O US BANK CTS AS AGT OR FID FOR
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O GM
B/O RESERVE ENHANCED CASH
B/O KEY CORP REAL ESTATE
B/O SECURITY NAT L CONSUMER SERVI
B/O BANCA POPOLARE DI VICENZA
B/O DRESDNER BANK AG LOAN ADMIN.B
B/O ERLANGER MEDICAL CENTER
B/O ERLANGER MEDICAL CENTER
B/O JUICE ENERGY INC
DR.INT.CURR.PERIOD
B/O CARLYLE PARTNERS V, L.P.
F/O LEHMAN BROTHERS INC
F/O LEHMAN BROTHERS COMMERCIAL BA
F/O LBHI
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O RESERVE ENHANCED CASH

/PT/DE

LEHMAN BROTHERS DERIVATIVE PRODUCT
LEHMAN BROTHERS FINANCIAL PRODUCTS
CHITTENDEN TRUST COMPANY BURLINGTO
CHITTENDEN TRUST COMPANY BURLINGTO
CHITTENDEN TRUST COMPANY BURLINGTO
BILLING CHARGES - 31JUL09
BILLING CHARGES - 31JUL09
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE
B/O AMERICAN HOME MORTGAGE

TRF/REF 6019AQS226LE73 REF PAYMENT OF OVERDRAFT FEES /OCMT/EUR336,00/
TRF/REF 6019AQS226LE72 REF PAYMENT OF OVERDRAFT FEES /OCMT/EUR185,17/

TRF/REF 6014ABS61800675 /ITEMCNT/002
TRF/REF 6014ABS61800641 /ITEMCNT/002

PAID 021000089 CITIBANK NYC NEW YORK NY 10043-0001 VIA IMAD
0820B1QGC04C001628 FOR 30784731 LEHMAN BROTHERS SPECIAL FINANCING-D IP

FROM 011075150 SOVEREIGN BANK OF NEW ENGLAND WYOMISSING PA VIA IMAD
0820C1OAE01X0008340 TIME RECVD 02 58 PM B/O 62104970520 HEBRONACADEMY
INCORPORATED PO BOX 309 BK INFO FER SWAPS 7/1/09-8/1/092.3 MM AND 14.7MM

EFFECT ENTRY OF 08/21 TRN 60099002
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
/CTC/20/BILLINGS

BILLING FOR THE PERIOD JUL 2009

ACH CREDIT RECEIVED SENDING BANK REF . 122000034205838 RCVR NAME LEHMAN
BROTHERS COMMER SENDING PERSON/CO STARWOOD HOTELS INDIV/ CO. I.D
3400202879 ENTRY DESCRIPTION CORP PYMNT

FROM 121000248 WELLS FARGO BANK SAN FRANCISCO CA 94111 VIA IMAD
082511B7031R0082512 TIME RECVD 11 11 AM B/O 53146900 WELL FARGO BANK, NA SAN
FRANCISCO CA 94163 US B/O 3970771416 WELLS FARGO BANK N.A. COLUMBIA M

B/O US BANK CTS AS AGT OR FID FOR
B/O US BANK CTS AS AGT OR FID FOR
B/O WELLS FARGO BANK, NA
B/O US BANK CTS AS AGT OR FID FOR
B/O THE HERTZ CORPORATION
B/O THE HERTZ CORPORATION
B/O SASCO 2003 GEL1
B/O SASCO 2003 GEL2
B/O CMI - P I I T F 7701
/PT/FT/BN/CASH OPERATIONS CASH OPE
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING
B/O US BANK CTS AS AGT OR FID FOR
B/O ARC TRUST SERIES 2004 1

FROM 031000053 PNC BANK, NA PHILADELPHIA PITTSBURGH PA 15222-2719 VIA IMAD
0803D3B74V3C0029692 TIME RECVD 04 08 PM B/O OEP INSTITUTIONAL B/O 8529993070
MUTUAL FUNDS DIVIDEND PHILADELPHIA, PA XX BK INFO /TIME/15 2

RESERVED

F/O LCPI
F/O LBHI
B/O US BANK CTS AS AGT OR FID FOR
F/O LBHI
THE BANK OF NEW YORK MELLON NEW YO
F/O LBCC
MANUFACTURERS AND TRADERS TRUST CO
MANUFACTURERS AND TRADERS TRUST CO
B/O JUICE ENERGY INC
B/O 770562
B/O 770562
B/O CREDIT-BASED ASSET SERVICING
B/O CREDIT-BASED ASSET SERVICING

hju