

	A	B	C	D	E	F
1	BPM Level 0	BPM Level 1	BPM Level 2	Region	DSS Entity	Account
2	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	G1M3
3	CDO	CDO AMERICAS	CDO ABS US	SUM AMERICAS	0000	GMDQ
4	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	SUM AMERICAS	0183	077009496
5	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0045	C126
6	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GAU9
7	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	93113089
8	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GA1Y
9	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GM9M
10	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA40
11	CDO	CDO AMERICAS	CDO LIQUID ARB US	SUM AMERICAS	0000	93117240
12	CDO	CDO AMERICAS	CDO STRUCTURED PRODUCTS US	SUM AMERICAS	0000	GMWD
13	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	G1N7
14	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GAM6
15	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GA1Y
16	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA40
17	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	SUM AMERICAS	0059	076001197
18	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	93168171
19	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	SUM AMERICAS	0183	078000130
20	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA40
21	CDO	CDO AMERICAS	CDO CLO PRIMARY US	SUM AMERICAS	0000	G1LO
22	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA40
23	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GAU9
24	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GAU9
25	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GAU9
26	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	SUM AMERICAS	0059	078002JL7
27	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0183	0710047W9
28	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA40
29	CDO	CDO AMERICAS	CDO LIQUID ARB US	SUM AMERICAS	0000	93117240
30	CDO	CDO AMERICAS	CDO LIQUID ARB US	SUM AMERICAS	0183	0710023D9
31	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA11
32	CDO	CDO AMERICAS	CDO ABS US	SUM AMERICAS	0000	GMDQ
33	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA40
34	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	G1M3
35	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	SUM AMERICAS	0183	071005H13
36	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117338
37	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA13
38	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA11
39	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	SUM AMERICAS	0000	GAT0
40	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117628
41	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	SUM AMERICAS	0059	078002JL7
42	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	0740057P8
43	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117338
44	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117254
45	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GA1W
46	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	07200CQ33
47	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117628

	G	H	I	J
1	Trade Name	Product	Real World Comp	ISIN
2	PALERMO	0076H4NY5	0076H4NY5	US0076H4NY50
3	PRIMARY ABS TEAM	14984XAA6	14984XAA6	
4	Scott Barek	1KY865905	38740UAA6	US38740UAA60
5	PSIROGIANES	08037LBU6	08037LBU6	
6	ERIC KAPLAN	87030JEN5	87030JEN5	
7	DARON POPE	5BCPRB70	060505DR2	US060505DR26
8	Edward G. Britt	6385E0L76	6385E0L76	
9	Meghan Graper	131742AD0	131742AD0	US131742AD01
10	RYS	52518TBG6	52518TBG6	US52518TBG67
11	JOCK JONES	55328550	590188W46	US590188W463
12	Scott Barek	74256AAA1	74256AAA1	
13	CONETTA	40588LBU2	40588LBU2	
14	ERIC KAPLAN	03832LD73	03832LD73	
15	Edward G. Britt	77340TBU6	77340TBU6	
16	RYS	76827RAA9	76827RAA9	US76827RAA95
17	STP OTHER	922646AS3	922646AS3	US922646AS37
18	CORCORAN	59485020	46183PAB2	US46183PAB22
19	MATT CLINTON	008725590		USP14486AA54
20	RYS	45804VAA2	45804VAA2	US45804VAA26
21	PRIMARY CDO TEAM	81879NAC1	81879NAC1	US81879NAC11
22	RYS	45804QAA3	45804QAA3	US45804QAA31
23	ERIC KAPLAN	63743CCS0	63743CCS0	
24	ERIC KAPLAN	63557LCJ5	63557LCJ5	
25	ERIC KAPLAN	8523E2F99	8523E2F99	
26	STP OTHER	922646AS3	922646AS3	US922646AS37
27	DAN CROWLEY	5974339C7	G60956AF9	GB0005902332
28	RYS	45804BAA6	45804BAA6	US45804BAA61
29	JOCK JONES	56369800	345397UK7	US345397UK77
30	Thomas Groves	652478BC1	652478BC1	US652478BC14
31	RYS	486606AC0	486606AC0	US486606AC05
32	PRIMARY ABS TEAM	14984XAC2	14984XAC2	
33	RYS	45805AAA7	45805AAA7	US45805AAA79
34	PALERMO	92512LCC3	92512LCC3	
35	Dean Cocco	1PE064781	715638AN2	US715638AN22
36	William Fenwick	5BCTMG80	205363AJ3	US205363AJ39
37	RYS	25857BAA4	25857BAA4	US25857BAA44
38	RYS	89147LAC4	89147LAC4	US89147LAC46
39	Schechter / Ufer / Lee	964041AE7	964041AE7	US964041AE77
40	DAVID SWIRNOW	5BCTGZ60	902911AN6	US902911AN65
41	STP OTHER	1CO678737	195325BK0	US195325BK01
42	Andrew Rochat	1VG892442		XS0300179198
43	William Fenwick	59189610	92857WAQ3	US92857WAQ33
44	Yoni Gorelov	5BCTBG00	438516AX4	US438516AX42
45	Sara West	5007MOBU8	5007MOBU8	
46	Michael J. Cattano	1AE218612	00388WAA9	US00388WAA99
47	DAVID SWIRNOW	5BCZVQ80	871829AL1	US871829AL16

	K	L	M
1	Product Name	Maturity Date	Coupon Rate
2	C/P AEGIS FINANCE LLC 3(C)(7) RESALE TO QP ONLY	28-Feb-08	0.00%
3	CEAGO 2007-1A A1 CEAGO ABD CDO	6-Oct-47	5.05%
4	GRANITE FINANCE SPC FRN 20170620 SERIES# 144A	20-Jun-17	5.00%
5	C/P BELMONT FUNDING 3(C)(7) RESALE TO QP ONLY	28-Feb-08	0.00%
6	C/P SWEDISH EXPORT CREDIT CORP	22-May-08	0.00%
7	BANK AMERICA CORP SUB NOTE R/MD 8.00 01/30/2049	30-Jan-49	8.00%
8	C/P NATIONWIDE BLDG SOCIETY4.2	7-Nov-08	0.00%
9	CAM US FINANCE SA SOCIEDAD UNI	3-Jul-08	4.71%
10	LEHMAN CERT STATE ST SERIES I 3(C)(7) RESALE TO QP ONLY	31-Dec-37	5.05%
11	MERRILL LYNCH & CO INC	13-Mar-32	3.11%
12	PRINCIPAL LIFE SA TRUST II	20-Sep-17	5.35%
13	C/P HALKIN FINANCE LLC 3(C)(7) RESALE TO QP ONLY	28-Feb-08	0.00%
14	C/P APRECO INC 4.2	7-Apr-08	0.00%
15	C/P ROCKIES EXPRESS PIPELINE LLC	28-Feb-08	0.00%
16	INSURANCE NOTE CAP TAXABLE MMS	19-Apr-35	4.64%
17	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.250% 20270915	15-Sep-27	9.25%
18	INVICTA CAPITAL LLC	15-Dec-36	6.89%
19	BANCO NACIONAL DE DESENVOLVIMIENTO ECONOM VARIABLE RATE BOND 20080616 SERIES# REGS	16-Jun-08	5.33%
20	INSURANCE NOTE CAP MM NOTES	26-Feb-36	5.22%
21	***SF 2 SHIPROCK FIN SPC SR SECD NT SER 2007-3 144A R/MD .000000001 03/31/2008	31-Mar-08	0.00%
22	INC MONEY MARKET SEC SER2003-428 DAY AUCTION	21-Dec-33	4.62%
23	C/P NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	26-Mar-08	0.00%
24	C/P NATIONAL COOPERATIVE 4.2 SERVICES CORPORATION	18-Mar-08	0.00%
25	C/P STADSHYPOTEK DELAWARE INC	9-Jun-08	0.00%
26	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.250% 20270915	15-Sep-27	9.25%
27	HSBC BANK PLC FRN PERP SERIES# 1M	31-Dec-49	5.00%
28	RIVERMONT INC	16-Dec-50	4.64%
29	FORD MOTOR CREDIT CO	15-Apr-12	8.71%
30	NEWS AMERICA HOLDINGS-CORP	1-Oct-26	7.43%
31	KAYNE ANDERSON MLP INVEST C	31-Mar-45	6.24%
32	CEAGO 2007-1A A2 CEAGO ABD CDO	6-Oct-47	6.90%
33	INSURANCE NOTE CAPITAL MM	19-Feb-36	5.13%
34	C/P VERSAILLES CDS LLC	12-Mar-08	0.00%
35	PERUVIAN GOVERNMENT INTERNATIONAL BOND 9.875% 20150206	6-Feb-15	9.88%
36	COMPUTER SCIENCES CORP	15-Mar-18	6.50%
37	DOUBLE OAK CAPITAL TRUST I 28 DAY AUCTION	16-Jul-52	4.64%
38	TORTOISE ENERGY INFRA CORP 7 DAY AUCTION	10-Apr-45	6.28%
39	WHITE MARLIN CDO LTD FRN 20140922 SERIES# 1A 144A	22-Sep-14	5.88%
40	UST INC SR NT R/MD 5.75 03/01/2018	1-Mar-18	5.75%
41	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 20370918	18-Sep-37	7.38%
42	C10 - EUR CAPITAL SPV LTD BVI VARIABLE RATE BOND 20490509	9-May-49	6.28%
43	VODAFONE GROUP PLC 6.150% 20370227	27-Feb-37	6.15%
44	HONEYWELL INTERNATIONAL INC	1-Mar-18	5.30%
45	C/P KRAFT FOODS INC	28-Feb-08	0.00%
46	ABU DHABI NATIONAL ENERGY CO 5.620% 20121025 SERIES# 144A	25-Oct-12	5.62%
47	SYSCO CORP MAKE WHOLE CALL	12-Feb-18	5.25%

	N	O	P	Q	R
1	Gross Long Inventory, TD @M/		Long Inv, TD Reps, Rch Bfts		Net Balance Sheet
2	1,352,000,000	Long BPM Cusip Netdown, TD @M/	1,352,000,000	BPM	1,352,000,000
3	544,246,470	0	544,246,470	0	544,246,470
4	248,678,732	0	248,678,732	0	248,678,732
5	150,016,000	0	150,016,000	0	150,016,000
6	137,095,180	0	137,095,180	0	137,095,180
7	103,458,235	0	103,458,235	0	103,458,235
8	97,789,764	0	97,789,764	0	97,789,764
9	92,578,111	0	92,578,111	0	92,578,111
10	81,986,337	0	81,986,337	0	81,986,337
11	80,812,500	0	80,812,500	0	80,812,500
12	79,982,283	0	79,982,283	0	79,982,283
13	75,000,000	0	75,000,000	0	75,000,000
14	74,742,437	0	74,742,437	0	74,742,437
15	72,267,000	0	72,267,000	0	72,267,000
16	65,863,215	0	65,863,215	0	65,863,215
17	68,098,535	-4,108,258	63,990,278	0	63,990,278
18	58,508,383	0	58,508,383	0	58,508,383
19	57,358,917	0	57,358,917	0	57,358,917
20	54,091,526	0	54,091,526	0	54,091,526
21	49,540,098	0	49,540,098	0	49,540,098
22	47,911,566	0	47,911,566	0	47,911,566
23	46,708,188	0	46,708,188	0	46,708,188
24	46,066,068	0	46,066,068	0	46,066,068
25	44,622,600	0	44,622,600	0	44,622,600
26	47,064,378	-2,839,306	44,225,072	0	44,225,072
27	43,471,433	0	43,471,433	40,321,488	3,149,945
28	42,447,256	0	42,447,256	0	42,447,256
29	39,904,470	0	39,904,470	0	39,904,470
30	39,594,261	0	39,594,261	0	39,594,261
31	39,150,303	0	39,150,303	0	39,150,303
32	38,842,426	0	38,842,426	0	38,842,426
33	38,576,993	0	38,576,993	0	38,576,993
34	34,957,533	0	34,957,533	0	34,957,533
35	34,795,968	0	34,795,968	0	34,795,968
36	34,541,360	0	34,541,360	0	34,541,360
37	34,237,677	0	34,237,677	0	34,237,677
38	33,761,782	0	33,761,782	0	33,761,782
39	32,979,329	0	32,979,329	0	32,979,329
40	32,602,424	0	32,602,424	0	32,602,424
41	32,858,333	-421,997	32,436,337	0	32,436,337
42	30,947,876	0	30,947,876	0	30,947,876
43	30,801,889	0	30,801,889	0	30,801,889
44	30,521,344	0	30,521,344	0	30,521,344
45	30,000,000	0	30,000,000	0	30,000,000
46	29,930,336	0	29,930,336	0	29,930,336
47	29,348,877	0	29,348,877	0	29,348,877

	S	T	U	V	W	X	Y
1	Trade Date position	SID Position	Clean Market Price	Dirty Market Price	Security Type	Security Sub-type	Asset Category 1
2	1,352,000,000	1,352,000,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
3	840,809,046	840,809,046	0.64	0.65	MORTGAGE	ASSETBK	ASSET BACKS
4	250,000,000	250,000,000	0.99	0.99	DEBT	NOTE	CORPORATE - NON G7
5	150,016,000	150,016,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
6	138,000,000	138,000,000	0.99	0.99	MONEYMKT	COMPAPER	MONEY MARKETS
7	101,025,000	91,135,000	102.40	102.41	CORPBOND	CBOND	CORPORATE
8	100,000,000	100,000,000	0.98	0.98	MONEYMKT	COMPAPER	MONEY MARKETS
9	93,000,000	93,000,000	0.99	1.00	CORPBOND	CBOND	CORPORATE
10	85,000,000	85,000,000	0.95	0.96	CORPBOND	CBOND	CORPORATE
11	75,000,000	75,000,000	107.75	107.75	CORPBOND	CBOND	CORPORATE
12	82,000,000	82,000,000	0.97	0.98	MONEYMKT	MEDTERM	CORPORATE
13	75,000,000	75,000,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
14	75,000,000	75,000,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
15	72,267,000	72,267,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
16	70,600,000	70,600,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
17	65,835,000	65,835,000	0.99	1.03	DEBT	NOTE	SOVEREIGNS - EURO BONDS
18	65,000,000	65,000,000	90.00	90.01	CORPBOND	CBOND	CORPORATE
19	56,572,000	56,572,000	1.00	1.01	DEBT	NOTE	GOVERNMENTS
20	58,000,000	58,000,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
21	48,939,394	48,939,394	1.00	1.01	GOVTBOND	ORIGFACE	CMO AGENCIES
22	51,500,000	51,500,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
23	46,810,000	47,460,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
24	46,144,000	46,144,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
25	45,000,000	45,000,000	0.99	0.99	MONEYMKT	COMPAPER	MONEY MARKETS
26	45,500,000	45,500,000	0.99	1.03	DEBT	NOTE	SOVEREIGNS - EURO BONDS
27	70,320,000	70,320,000	0.61	0.62	DEBT	NOTE	CORPORATE
28	45,500,000	45,500,000	0.93	0.93	MONEYMKT	MEDTERM	CORPORATE
29	42,000,000	42,000,000	95.00	95.01	CORPBOND	CBOND	CORPORATE
30	37,625,000	37,625,000	1.02	1.05	DEBT	NOTE	CORPORATE
31	39,525,000	39,525,000	0.99	0.99	CORPBOND	CBOND	CORPORATE
32	76,167,408	76,167,408	0.50	0.51	MORTGAGE	ASSETBK	ASSET BACKS
33	41,500,000	41,500,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
34	35,000,000	35,000,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
35	27,648,000	30,648,000	1.25	1.26	DEBT	NOTE	SOVEREIGNS - EURO BONDS
36	34,500,000	0	100.12	100.12	CORPBOND	CBOND	CORPORATE
37	36,700,000	36,700,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
38	33,750,000	33,750,000	1.00	1.00	CORPBOND	CBOND	CORPORATE
39	34,800,000	34,800,000	0.94	0.95	MORTGAGE	ASSETBK	ASSET BACKS
40	32,500,000	0	100.32	100.32	CORPBOND	CBOND	CORPORATE
41	30,000,000	30,000,000	1.06	1.10	DEBT	NOTE	GOVERNMENTS
42	24,000,000	24,000,000	0.82	0.87	DEBT	NOTE	CORPORATE
43	32,730,000	-1,820,000	94.11	94.12	CORPBOND	CFGN	CORPORATE
44	30,400,000	0	100.40	100.40	CORPBOND	CBOND	CORPORATE
45	30,000,000	30,000,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
46	28,965,000	38,965,000	1.01	1.03	DEBT	NOTE	CORPORATE
47	29,300,000	24,300,000	100.16	100.17	CORPBOND	CBOND	CORPORATE

	Z	AA	AB
1	Asset Category 2	Asset Category 3	Business Date
2	A1	A1	27-Feb-08
3	AAA	AAA	27-Feb-08
4	AAMJ	C1	27-Feb-08
5	A1	A1	27-Feb-08
6	A1	A1	27-Feb-08
7	A	C1	27-Feb-08
8	A1	A1	27-Feb-08
9	A	C1	27-Feb-08
10	A	C2	27-Feb-08
11	A	C1	27-Feb-08
12	AA	AA	27-Feb-08
13	A1	A1	27-Feb-08
14	A1	A1	27-Feb-08
15	A2	A2	27-Feb-08
16	AAA	C1	27-Feb-08
17	B	G2	27-Feb-08
18	AA	C1	27-Feb-08
19	B	C2	27-Feb-08
20	BBB	C1	27-Feb-08
21	AAA	C1	27-Feb-08
22	AAA	C1	27-Feb-08
23	A1	A1	27-Feb-08
24	A1	A1	27-Feb-08
25	A1	A1	27-Feb-08
26	B	G2	27-Feb-08
27	A	C1	27-Feb-08
28	AAA	C1	27-Feb-08
29	B	C2	27-Feb-08
30	BBB	C1	27-Feb-08
31	AAA	C1	27-Feb-08
32	AAA	AAA	27-Feb-08
33	BBB	C1	27-Feb-08
34	A1	A1	27-Feb-08
35	BB-	G2	27-Feb-08
36	BBB	BBB	27-Feb-08
37	AAA	C1	27-Feb-08
38	AAA	C1	27-Feb-08
39	AAA	C1	27-Feb-08
40	BBB	C1	27-Feb-08
41	BB	NON G7	27-Feb-08
42	BBB	C1	27-Feb-08
43	BBB	C1	27-Feb-08
44	A	C1	27-Feb-08
45	A2	A2	27-Feb-08
46	A	C1	27-Feb-08
47	A	C2	27-Feb-08

	A	B	C	D	E	F
48	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA13
49	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA13
50	CDO	CDO AMERICAS	CDO CLO SECONDARY US	SUM AMERICAS	0183	078009982
51	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	G1NL
52	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA13
53	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117254
54	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG ESOTERIC US	SUM AMERICAS	0000	93117724
55	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA11
56	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GA1W
57	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GM9M
58	CDO	CDO AMERICAS	CDO CLO SECONDARY US	SUM AMERICAS	0183	078009982
59	CDO	CDO AMERICAS	CDO CLO SECONDARY US	SUM AMERICAS	0183	078009982
60	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	074005627
61	CDO	CDO AMERICAS	CDO LIQUID ARB US	SUM AMERICAS	0000	93117240
62	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA40
63	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA40
64	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GA1Y
65	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA13
66	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117338
67	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA13
68	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93111242
69	CDO	CDO PROP-HY US	CDO PROP US	SUM AMERICAS	0183	077005486
70	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117338
71	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	074005627
72	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	SUM AMERICAS	0059	072002694
73	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117254
74	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	07200CQW9
75	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA11
76	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING SYND US	SUM AMERICAS	0000	93102583
77	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117338
78	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117628
79	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	93117171
80	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93111143
81	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117338
82	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	G1NL
83	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA11
84	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GA1W
85	CDO	CDO AMERICAS	CDO LIQUID ARB US	SUM AMERICAS	0000	G18K
86	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	SUM AMERICAS	0183	078000569
87	CDO	CDO PROP-HY US	CDO PROP US	SUM AMERICAS	0183	077005486
88	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	074005627
89	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	G1MO
90	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117533
91	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117338
92	CDO	CDO AMERICAS	CDO CLO PRIMARY US	SUM AMERICAS	0000	07200CQR0
93	CDO	CDO AMERICAS	CDO LIQUID ARB US	SUM AMERICAS	0000	G18K
94	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GA1W
95	CDO	CDO AMERICAS	CDO CLO SECONDARY US	SUM AMERICAS	0183	078009982

	G	H	I	J
48	RYS	73771NAA1	73771NAA1	US73771NAA19
49	RYS	737714AA3	737714AA3	US737714AA36
50	SCHUCHTER	1US874928		USG7860DAC23
51	PSIROGIANES	27864JBU9	27864JBU9	
52	RYS	058521AG0	058521AG0	US058521AG00
53	Yoni Gorelov	50425220	962166BP8	US962166BP84
54	James S. Gregorek	5BBKDP30	23334BAA2	US23334BAA26
55	RYS	047468AC7	047468AC7	
56	Sara West	5007MOC37	5007MOC37	US5007MOC375
57	Meghan Graper	125581DS4	125581DS4	US125581DS49
58	SCHUCHTER	1KY576262	854316AB2	US854316AB22
59	SCHUCHTER	1US647639	449796AC5	US449796AC52
60	Rochat/Cattano	1FI534542	86210MAC0	US86210MAC01
61	JOCK JONES	54742970	17453BAJ0	US17453BAJ08
62	RYS	76827RAB7	76827RAB7	US76827RAB78
63	RYS	45804SAA9	45804SAA9	US45804SAA96
64	Edward G. Britt	22052JBU2	22052JBU2	
65	RYS	73771WAA1	73771WAA1	US73771WAA18
66	William Fenwick	53026990	925524AH3	US925524AH30
67	RYS	73771QAA4	73771QAA4	US73771QAA40
68	Dennis C. Lu	ADJ1	ADJ1	ADJ1
69	BRIAN WARGON	1KY319564	652518AA9	US652518AA92
70	William Fenwick	54260000	00209AAE6	US00209AAE64
71	Rochat/Cattano	1GB696056	78572MAA3	US78572MAA36
72	STP OTHER	170209MX5	593048BG5	US593048BG58
73	Yoni Gorelov	53139830	925524AJ9	US925524AJ95
74	Michael F Kilfeather	1US117484	52517PVM0	US52517PVM03
75	RYS	047468AA1	047468AA1	US047468AA12
76	UNASSIGNED	5BCBHP30	36962G3F9	US36962G3F98
77	William Fenwick	5BCZVR80	92343VAK0	US92343VAK08
78	DAVID SWIRNOW	5BCMVK90	22303QAC4	US22303QAC42
79	DAN CROWLEY	5BCPRB70	060505DR2	US060505DR26
80	FELDER	53058650	22237LPA4	US22237LPA43
81	William Fenwick	52558390	88731EAJ9	US88731EAJ91
82	PSIROGIANES	17312MBU1	17312MBU1	
83	RYS	74163PAC6	74163PAC6	US74163PAC68
84	Sara West	26055ACX2	26055ACX2	
85	Thomas Groves	92343VAK0	92343VAK0	US92343VAK08
86	MATT CLINTON	922646AS3	922646AS3	US922646AS37
87	BRIAN WARGON	156412223	15641YAD0	US15641YAD04
88	Rochat/Cattano	1AT052122	803070AA9	US803070AA91
89	Michael F Kilfeather	36962GX66	36962GX66	US36962GX669
90	JASON QUINN	59472230	761713AM8	US761713AM82
91	William Fenwick	57170050	92343VAC8	US92343VAC81
92	PRIMARY CDO TEAM	1KY310308	3622NJAA9	US3622NJAA93
93	Thomas Groves	620076AZ2	620076AZ2	US620076AZ29
94	Sara West	0188E2C76	0188E2C76	
95	SCHUCHTER	313131328	76126CSV5	US76126CSV53

	K	L	M
48	POTOMAC TRUST CAP 04-VI	6-Feb-25	4.64%
49	POTOMAC TRUST CAPITAL MM SEC	14-Jan-25	4.72%
50	***SCHILLER PARK CLO LTD REG S R/MD 5.5969 04/25/2021	25-Apr-21	3.57%
51	C/P EBBETS FUNDING LLC 3(C)(7) RESALE TO QP ONLY	28-Feb-08	0.00%
52	BALLANTYNE TAXABLE NOTES A3B	2-May-36	5.18%
53	WEYERHAEUSER CO MAKE WHOLE CALL	15-Mar-12	6.75%
54	DTE ENERGY CTR LLC SR SECD BD 144A R/MD 7.458 04/30/2024	30-Apr-24	7.46%
55	ATHILON CAPITAL CORP NOTES SERIES A CORP	9-Aug-35	4.64%
56	C/P KRAFT FOODS INC	3-Mar-08	0.00%
57	CIT GROUP INC	18-Aug-08	3.11%
58	STANFIELD VEYRON CLO, LTD. FRN 20180715 SERIES# 1A 144A	15-Jul-18	4.50%
59	ING INVESTMENT MANAGEMENT FRN 20200801 SERIES# 2A 144A	1-Aug-20	0.00%
60	STORA ENSO OYJ 7.250% 20360415 SERIES# 144A	15-Apr-36	7.25%
61	CITIZENS COMMUNICATIONS CO MAKE WHOLE CALL	15-Aug-31	9.00%
62	INSURANCE NOTE CAP TAX MMS04-2	12-Apr-35	4.64%
63	INC MONEY MARKET SEC SER2003-628 DAY AUCTION	15-Dec-33	4.62%
64	C/P CORTEZ CAPITAL CORP 4.2	28-Feb-08	0.00%
65	POTOMAC TRUST CAP 04-X	30-Jan-25	4.64%
66	VIACOM INC-CORP BOND	30-Jul-30	7.88%
67	POTOMAC TRUST CAPITAL MM SEC	4-Feb-25	4.63%
68	ADJUSTMENT	31-Dec-99	
69	NEWTON CDO LTD 7.057% 20140327 SERIES# 1A 144A	27-Mar-14	7.06%
70	AT&T WIRELESS GROUP	1-Mar-11	7.88%
71	SABMILLER PLC 6.625% 20330815 SERIES# 144A	15-Aug-33	6.63%
72	UNITED MEXICAN STATES 10.375% 20090217 SERIES# XW	17-Feb-09	10.38%
73	***VIACOM INC SENIOR NOTES R/MD 7.70 07/30/2010	30-Jul-10	7.70%
74	LEHMAN BROTHERS HOLDINGS INC 4.375% 20101130 SERIES# MTNG	30-Nov-10	4.38%
75	ATHILON CAPITAL CORP 28DAY AUCTION	30-Jan-45	4.93%
76	GENERAL ELECTRIC CAPITAL CORP	20-Sep-13	5.40%
77	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	15-Feb-38	6.40%
78	COVIDIEN INTERNATIONAL FINANCE SA 6.550% 20371015 SERIES# 144A	15-Oct-37	6.55%
79	BANK AMERICA CORP SUB NOTE R/MD 8.00 01/30/2049	30-Jan-49	8.00%
80	COUNTRYWIDE HOME LOANS INC	22-Mar-11	4.00%
81	TIME WARNER ENTERTAINMENT CO L	15-Jul-33	8.38%
82	C/P CITIBANK OMNI MAST TRUST	28-Feb-08	0.00%
83	PRIMUS FINANCIAL PRODUCTS	23-Jul-34	4.64%
84	C/P DOW CHEMICAL COMPANY	31-Mar-08	0.00%
85	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	15-Feb-38	6.40%
86	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.250% 20270915	15-Sep-27	9.25%
87	CENTURION CDO III LTD /CENTURION CDO III 6.890% 20130411 SERIES# 2-A 144A	11-Apr-13	6.89%
88	SAPPI PAPIER HOLDING AG 6.750% 20120615 SERIES# 144A	15-Jun-12	6.75%
89	GENERAL ELECTRIC CAPITAL CORP	7-Aug-18	3.43%
90	REYNOLDS AMERICAN INC MAKE WHOLE CALL	15-Jul-10	6.50%
91	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	15-Feb-16	5.55%
92	GSC INVESTMENT CORP CLO LTD FRN 20200121 SERIES# 1A 144A	21-Jan-20	10.21%
93	MOTOROLA INC MAKE WHOLE CALL	15-Nov-17	6.00%
94	C/P ALLIANZ FINANCE CORP	7-Mar-08	0.00%
95	RESTRUCTURED ASSET CTFS ENHANCRETURNS SER 2005-IE CL A1 144AR/MD 3.458 03/16/2014	16-Mar-14	5.71%

	N	O	P	Q	R
48	27,875,253	0	27,875,253	0	27,875,253
49	27,437,794	0	27,437,794	0	27,437,794
50	27,384,558	0	27,384,558	0	27,384,558
51	26,068,000	0	26,068,000	0	26,068,000
52	25,827,568	0	25,827,568	0	25,827,568
53	25,517,809	0	25,517,809	0	25,517,809
54	25,477,304	0	25,477,304	0	25,477,304
55	25,150,840	0	25,150,840	0	25,150,840
56	24,990,250	0	24,990,250	0	24,990,250
57	24,640,045	0	24,640,045	0	24,640,045
58	24,000,000	0	24,000,000	0	24,000,000
59	23,875,000	0	23,875,000	0	23,875,000
60	23,419,068	0	23,419,068	0	23,419,068
61	23,375,812	0	23,375,812	0	23,375,812
62	23,254,906	0	23,254,906	0	23,254,906
63	22,997,938	0	22,997,938	0	22,997,938
64	22,876,000	0	22,876,000	0	22,876,000
65	22,771,204	0	22,771,204	0	22,771,204
66	22,658,012	0	22,658,012	0	22,658,012
67	22,392,913	0	22,392,913	0	22,392,913
68	22,265,077	0	22,265,077	0	22,265,077
69	21,873,773	0	21,873,773	0	21,873,773
70	21,888,128	-83,204	21,804,924	0	21,804,924
71	21,468,362	0	21,468,362	0	21,468,362
72	21,370,023	0	21,370,023	0	21,370,023
73	21,160,935	0	21,160,935	0	21,160,935
74	21,126,432	0	21,126,432	0	21,126,432
75	20,874,289	0	20,874,289	0	20,874,289
76	20,847,055	0	20,847,055	0	20,847,055
77	20,677,784	0	20,677,784	0	20,677,784
78	20,567,134	0	20,567,134	0	20,567,134
79	20,481,831	0	20,481,831	0	20,481,831
80	20,243,987	0	20,243,987	0	20,243,987
81	20,166,537	0	20,166,537	0	20,166,537
82	20,000,000	0	20,000,000	0	20,000,000
83	19,849,167	0	19,849,167	0	19,849,167
84	19,832,879	0	19,832,879	0	19,832,879
85	19,692,727	0	19,692,727	0	19,692,727
86	20,708,193	-1,249,287	19,458,906	0	21,530,642
87	19,096,169	0	19,096,169	0	19,096,169
88	18,950,250	0	18,950,250	0	18,950,250
89	18,909,048	0	18,909,048	0	18,909,048
90	18,787,477	0	18,787,477	0	18,787,477
91	18,614,209	0	18,614,209	0	18,614,209
92	18,556,758	0	18,556,758	0	18,556,758
93	18,220,774	0	18,220,774	0	18,220,774
94	17,987,680	0	17,987,680	0	17,987,680
95	17,681,861	0	17,681,861	0	17,681,861

	S	T	U	V	W	X	Y
48	29,880,000	29,880,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
49	29,430,000	29,430,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
50	31,000,000	31,000,000	0.88	0.88	DEBT	LOAN	ASSET BACKS
51	26,068,000	26,068,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
52	28,200,000	28,200,000	0.91	0.92	CORPBOND	CBOND	CORPORATE
53	24,827,000	24,827,000	102.75	102.78	CORPBOND	CBOND	CORPORATE
54	24,906,250	24,906,250	102.27	102.29	CORPBOND	CBOND	CORPORATE
55	27,800,000	27,800,000	0.90	0.90	CORPBOND	CBOND	CORPORATE
56	25,000,000	25,000,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
57	25,000,000	25,000,000	0.98	0.99	CORPBOND	CBOND	CORPORATE
58	25,000,000	0	0.96	0.96	DEBT	MORTGAGE	ASSET BACKS
59	25,000,000	0	0.96	0.96	DEBT	MORTGAGE	ASSET BACKS
60	27,905,000	27,905,000	0.81	0.84	DEBT	NOTE	CORPORATE
61	25,000,000	25,000,000	93.50	93.50	CORPBOND	CBOND	CORPORATE
62	25,000,000	25,000,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
63	24,700,000	24,700,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
64	22,876,000	22,876,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
65	24,480,000	24,480,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
66	22,882,000	22,882,000	99.01	99.02	CORPBOND	CBOND	CORPORATE
67	24,090,000	24,090,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
68	0	0	0.00	0.00	ADJUSTME	ADJUSTMENT	CORPORATE
69	27,000,000	27,000,000	0.98	1.00	DEBT	MORTGAGE	ASSET BACKS
70	20,000,000	0	109.44	109.44	CORPBOND	CBOND	CORPORATE
71	21,090,000	21,090,000	1.02	1.02	DEBT	NOTE	CORPORATE
72	20,000,000	20,000,000	1.07	1.07	DEBT	NOTE	GOVERNMENTS
73	20,015,000	20,015,000	105.72	105.73	CORPBOND	CBOND	CORPORATE
74	20,966,000	21,996,000	1.00	1.01	DEBT	NOTE	LEHMAN PAPER
75	23,400,000	23,400,000	0.89	0.89	CORPBOND	CBOND	CORPORATE
76	20,000,000	20,000,000	104.21	104.24	CORPBOND	MEDNOTE	CORPORATE
77	21,060,000	43,845,000	98.18	98.18	CORPBOND	CBOND	CORPORATE
78	20,428,000	18,928,000	100.66	100.68	CORPBOND	CBOND	CORPORATE
79	20,000,000	20,000,000	102.40	102.41	CORPBOND	CBOND	CORPORATE
80	23,000,000	23,000,000	88.00	88.02	CORPBOND	MEDNOTE	CORPORATE
81	17,890,000	17,890,000	112.72	112.73	CORPBOND	CBOND	CORPORATE
82	20,000,000	20,000,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
83	20,900,000	20,900,000	0.95	0.95	CORPBOND	CBOND	CORPORATE
84	19,893,000	19,893,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
85	20,000,000	20,000,000	0.98	0.98	CORPBOND	CBOND	CORPORATE
86	19,885,000	-4,965,000	0.99	1.03	DEBT	NOTE	SOVEREIGNS - EURO BONDS
87	18,000,000	18,000,000	1.03	1.06	DEBT	MORTGAGE	CORPORATE
88	19,190,000	19,190,000	0.97	0.99	DEBT	NOTE	CORPORATE
89	20,000,000	20,000,000	0.94	0.95	MONEYMKT	MEDTERM	CORPORATE
90	18,005,000	18,005,000	104.34	104.35	CORPBOND	CBOND	CORPORATE
91	18,494,000	25,000,000	100.65	100.65	CORPBOND	CBOND	CORPORATE
92	22,000,000	22,000,000	0.83	0.84	DEBT	MORTGAGE	PRIVATE LABEL
93	20,000,000	20,000,000	0.89	0.91	CORPBOND	CBOND	CORPORATE
94	18,000,000	18,000,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
95	60,000,000	60,000,000	0.99	1.00	DEBT	MORTGAGE	PRIVATE LABEL

	Z	AA	AB
48	AAA	C1	27-Feb-08
49	AAA	C1	27-Feb-08
50	AAA	C1	27-Feb-08
51	A1	A1	27-Feb-08
52	AAA	C1	27-Feb-08
53	BBB	C1	27-Feb-08
54	BBB	C1	27-Feb-08
55	AAA	AAA	27-Feb-08
56	A2	A2	27-Feb-08
57	A	C1	27-Feb-08
58	AAA	C1	27-Feb-08
59	AAA	C1	27-Feb-08
60	BBB	C1	27-Feb-08
61	BB	C2	27-Feb-08
62	AAA	C1	27-Feb-08
63	AAA	C1	27-Feb-08
64	A2	A2	27-Feb-08
65	AAA	C1	27-Feb-08
66	BBB	C1	27-Feb-08
67	AAA	C1	27-Feb-08
68	B	C2	27-Feb-08
69	BBB	C1	27-Feb-08
70	BBB	C1	27-Feb-08
71	BBB	C1	27-Feb-08
72	BBB	G2	27-Feb-08
73	BBB	C1	27-Feb-08
74	A	C1	27-Feb-08
75	AA	C1	27-Feb-08
76	AAA	C1	27-Feb-08
77	A	C2	27-Feb-08
78	BBB	C2	27-Feb-08
79	A	C1	27-Feb-08
80	BBB	C1	27-Feb-08
81	BBB	C1	27-Feb-08
82	A1	A1	27-Feb-08
83	AAA	C1	27-Feb-08
84	A2	A2	27-Feb-08
85	A	C2	27-Feb-08
86	B	G2	27-Feb-08
87	AA	C1	27-Feb-08
88	BB	C2	27-Feb-08
89	AAA	C1	27-Feb-08
90	BBB	C1	27-Feb-08
91	A	C1	27-Feb-08
92	BB	C2	27-Feb-08
93	BBB	C1	27-Feb-08
94	A1	A1	27-Feb-08
95	AAA	C1	27-Feb-08

	A	B	C	D	E	F
96	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117338
97	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	07200CQW9
98	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	07200CQ33
99	CDO	CDO AMERICAS	CDO CLO SECONDARY US	SUM AMERICAS	0183	078009982
100	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GMEC
101	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA13
102	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GAU9
103	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA13
104	CDO	CDO AMERICAS	CDO CLO SECONDARY US	SUM AMERICAS	0183	078009982
105	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	93117059
106	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	0740056Z7
107	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA13
108	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117338
109	CDO	CDO AMERICAS	CDO CLO PRIMARY US	SUM AMERICAS	0000	07200CQR0
110	CDO	CDO AMERICAS	CDO CLO SECONDARY US	SUM AMERICAS	0183	074006974
111	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93111242
112	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GA1W
113	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	07200CQW9
114	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	0740056Z7
115	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA13
116	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	0740056Z7
117	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117254
118	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0183	0710047W9
119	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117941
120	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0183	0710047W9
121	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	SUM AMERICAS	0183	076008622
122	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GAU9
123	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GAU9
124	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	07200CQ33
125	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93111242
126	CDO	CDO AMERICAS	CDO CLO SECONDARY US	SUM AMERICAS	0183	074006974
127	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	93111131
128	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GA1W
129	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117338
130	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	0740057P8
131	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117338
132	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA40
133	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93111242
134	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117628
135	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG SHORT TERM CREDIT US	SUM AMERICAS	0000	GA1X
136	CDO	CDO PROP-HY US	CDO PROP US	SUM AMERICAS	0183	077005486
137	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	93116083
138	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA13
139	CDO	CDO AMERICAS	CDO CLO PRIMARY US	SUM AMERICAS	0000	GA30
140	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117533
141	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117628
142	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	0740056Z7
143	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	GA11

	G	H	I	J
96	William Fenwick	5BCSPK70	428236AS2	US428236AS23
97	Michael F Kilfeather	1US791122	52517PR78	US52517PR788
98	Michael J. Cattano	1AE218570	00388WAB7	US00388WAB72
99	SCHECHTER	1KY574242	00174EAA7	US00174EAA73
100	CONETTA	4041A0BY3	4041A0BY3	
101	RYS	73771VAA3	73771VAA3	US73771VAA35
102	ERIC KAPLAN	8523E2CH4	8523E2CH4	
103	RYS	73771UAA5	73771UAA5	US73771UAA51
104	SCHECHTER	1KY428084	00173XAA6	US00173XAA63
105	LAYNG	55049800	74927FAA9	US74927FAA93
106	Rochat/Cattano	1US895006	013817AQ4	US013817AQ48
107	RYS	73771PAA6	73771PAA6	US73771PAA66
108	William Fenwick	5BCTML40	205363AH7	US205363AH72
109	PRIMARY CDO TEAM	1KY310282	3622NHAD7	US3622NHAD76
110	SCHECHTER	1KY753549		USG4935UAA63
111	Dennis C. Lu	54866730	462613AD2	US462613AD22
112	Sara West	74451KD19	74451KD19	
113	Michael F Kilfeather	1US127178	52517P5X5	US52517P5X54
114	Rochat/Cattano	1NL924270	25244SAD3	US25244SAD36
115	RYS	73771RAA2	73771RAA2	US73771RAA23
116	Rochat/Cattano	1NO695869	656533AC0	US656533AC01
117	Yoni Gorelov	5BCQLS30	907818DA3	US907818DA37
118	DAN CROWLEY	9997499A4		GB0000777705
119	Michael F Kilfeather	53058650	22237LPA4	US22237LPA43
120	DAN CROWLEY	6385399G3	638539A*7	LU0001547172
121	MATT CLINTON	1AR709376		ARARGE03F144
122	ERIC KAPLAN	67616RD85	67616RD85	
123	ERIC KAPLAN	8523E2DN0	8523E2DN0	
124	Michael J. Cattano	651897779	75405TAA7	US75405TAA79
125	Dennis C. Lu	50705180	494553AB6	US494553AB60
126	SCHECHTER	1KY967917	92345JAE9	US92345JAE91
127	BUGLIARI	59418820	054536AC1	US054536AC14
128	Sara West	26440ADW7	26440ADW7	
129	William Fenwick	57273110	20030NAL5	US20030NAL55
130	Andrew Rochat	1MX701131		USP1393WAB11
131	William Fenwick	50337720	17248RAF3	US17248RAF38
132	RYS	45804RAA1	45804RAA1	US45804RAA14
133	Dennis C. Lu	52441080	171794AE0	US171794AE03
134	DAVID SWIRNOW	5BBZB50	806605AH4	US806605AH42
135	PALERMO	21685TC44	21685TC44	
136	BRIAN WARGON	1KY142750	371831AA6	US371831AA65
137	DAN CROWLEY	51378350	210805CW5	US210805CW51
138	RYS	058521AJ4	058521AJ4	
139	PRIMARY CDO TEAM	62475EAG0	62475EAG0	US62475EAG08
140	JASON QUINN	51913870	780153AP7	US780153AP78
141	DAVID SWIRNOW	57372520	902494AN3	US902494AN37
142	Rochat/Cattano	1CA121675	013716AU9	US013716AU93
143	RYS	047468AB9	047468AB9	US047468AB94

	K	L	M
96	HEWLETT-PACKARD CO MAKE WHOLE CALL	1-Mar-18	5.50%
97	LEHMAN BROTHERS HOLDINGS INC	12-Jan-12	4.61%
98	ABU DHABI NATIONAL ENERGY CO 6.165% 20171025 SERIES# 144A	25-Oct-17	6.17%
99	AMMC CDO FRN 20180503 SERIES# 6A 144A	3-May-18	5.27%
100	BANK OF SCOTLAND PLC	17-Jul-08	4.00%
101	POTOMAC TRUST CAP 04-IX	30-Jan-25	4.64%
102	C/P STADSHYPOTEK DELAWARE INC	17-Mar-08	0.00%
103	POTOMAC TRUST CAP 04-VIII	6-Feb-25	4.64%
104	AMMC CDO FRN 20170808 SERIES# 5A 144A	8-Aug-17	0.00%
105	RBS CAPITAL TRUST I	24-Aug-49	5.63%
106	ALCOA INC R/MD 5.87 02/23/2022	23-Feb-22	5.87%
107	POTOMAC TRUST CAPITAL MM SEC	28-Jan-25	4.61%
108	COMPUTER SCIENCES CORP	15-Mar-13	5.50%
109	GSC INVESTMENT CORP CLO LTD FRN 20200121 SERIES# 1A 144A	21-Jan-20	8.46%
110	INWOOD PARK CDO LTD FRN 20210120 SERIES# 1X	20-Jan-21	4.12%
111	IPALCO ENTERPRISES INC MAKE WHOLE CALL	14-Nov-11	8.63%
112	C/P PUBLIC SERVICE OF NORTH CAROLINA 3(A)3	1-Apr-08	0.00%
113	***LEHMAN BROS HLDGS INC MEDIUM TERM NTS R/MD 6.20 09/26/2014	26-Sep-14	6.20%
114	DIAGEO FINANCE BV 5.500% 20130401	1-Apr-13	5.50%
115	POTOMAC TRUST CAP 04-V	23-Jan-25	4.62%
116	NORSKE SKOGINDUSTRIER ASA 7.125% 20331015 SERIES# 144A	15-Oct-33	7.13%
117	UNION PACIFIC CORP MAKE WHOLE CALL	15-Aug-18	5.70%
118	BARCLAYS BANK PLC FRN PERP SERIES# TWO	31-Dec-49	3.18%
119	COUNTRYWIDE HOME LOANS INC	22-Mar-11	4.00%
120	NATIONAL WESTMINSTER BANK PLC FRN PERP SERIES# C	27-Nov-49	3.22%
121	ARGENTINA BONOS 7.000% 20151003	3-Oct-15	0.00%
122	C/P OESTERREICHISCHE KONTROLBKAKTIENGESELLSCHAFT	8-Apr-08	0.00%
123	C/P STADSHYPOTEK DELAWARE INC	22-Apr-08	0.00%
124	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD 5.298% 20200930 SERIES# 144A	30-Sep-20	5.30%
125	KNIGHT INC MAKE WHOLE CALL	1-Sep-12	6.50%
126	VERITAS CLO LTD FRN 20210711 SERIES# 2A 144A	11-Jul-21	4.77%
127	***AXA SA SER B FIXED TO FLTG PERPETUAL 144A 6.379%-36,LATER FLOATING R/MD 6.379 12/29/2049	29-Dec-49	6.38%
128	C/P DUKE ENERGY CAROLINAS LLC	30-Apr-08	0.00%
129	COMCAST CORP MAKE WHOLE CALL	15-Mar-16	5.90%
130	BANCO MERCANTIL DEL NORTE SA VARIABLE RATE BOND 20161013 SERIES# REGS	13-Oct-16	6.14%
131	CINGULAR WIRELESS	15-Dec-11	6.50%
132	INC MONEY MARKET SEC SER2003-528 DAY AUCTION	8-Dec-33	4.67%
133	CILCORP INC SR NOTE R/MD 8.70 10/15/2009	15-Oct-09	8.70%
134	SCHERING-PLOUGH CORP MAKE WHOLE CALL	15-Sep-37	6.55%
135	C/P RABOBANK NEDERLAND AUSTRALBRANCH	4-Mar-08	0.00%
136	GENESIS CLO LTD FRN 20141010 SERIES# 1A 144A	10-Oct-14	11.63%
137	CONTINENTAL AIRLINES SERIES 1999-2 CL C-1 R/MD 7.73 09/15/2012	15-Sep-12	7.73%
138	BALLANTYNE A3D BALLANTYNE RE PLC	2-May-36	5.43%
139	MT WILSON CLO LTD FRN 20200711 SERIES# 2A 144A	11-Jul-20	5.44%
140	***ROYAL CARIBBEAN CRUISES LTDR/MD 6.875 12/01/2013	1-Dec-13	6.88%
141	TYSON FOODS INC MAKE WHOLE CALL	1-Apr-16	6.85%
142	ALCAN INC MAKE WHOLE CALL	15-Dec-33	6.13%
143	ATHILON CAPITAL CORP SERIES B	3-Feb-45	4.87%

	N	O	P	Q	R
96	17,676,865	0	17,676,865	0	17,676,865
97	17,526,691	0	17,526,691	0	17,526,691
98	17,336,048	0	17,336,048	0	17,336,048
99	16,798,749	0	16,798,749	0	16,798,749
100	16,747,687	0	16,747,687	0	16,747,687
101	16,734,230	0	16,734,230	0	16,734,230
102	16,573,440	0	16,573,440	0	16,573,440
103	15,560,884	0	15,560,884	0	15,560,884
104	15,327,750	0	15,327,750	0	15,327,750
105	15,194,504	0	15,194,504	0	15,194,504
106	15,016,421	0	15,016,421	0	15,016,421
107	14,738,303	0	14,738,303	0	14,738,303
108	14,479,930	0	14,479,930	0	14,479,930
109	14,459,046	0	14,459,046	0	14,459,046
110	14,391,930	0	14,391,930	13,465,500	926,430
111	14,355,540	0	14,355,540	0	14,355,540
112	14,183,693	0	14,183,693	0	14,183,693
113	14,095,636	0	14,095,636	0	14,095,636
114	13,923,814	0	13,923,814	0	13,923,814
115	13,780,141	0	13,780,141	0	13,780,141
116	13,750,660	0	13,750,660	0	13,750,660
117	13,501,440	0	13,501,440	0	13,501,440
118	13,320,018	0	13,320,018	12,220,000	1,100,018
119	13,204,420	0	13,204,420	0	13,204,420
120	12,560,750	0	12,560,750	11,656,000	904,750
121	12,527,573	-20,661	12,506,912	0	12,506,912
122	12,360,044	0	12,360,044	0	12,360,044
123	12,043,916	0	12,043,916	0	12,043,916
124	11,976,171	0	11,976,171	0	11,976,171
125	11,970,940	0	11,970,940	0	11,970,940
126	11,963,996	0	11,963,996	0	11,963,996
127	11,928,087	0	11,928,087	0	11,928,087
128	11,918,759	0	11,918,759	0	11,918,759
129	11,892,196	0	11,892,196	0	11,892,196
130	11,791,594	0	11,791,594	0	11,791,594
131	11,741,750	0	11,741,750	0	11,741,750
132	11,650,192	0	11,650,192	0	11,650,192
133	11,589,181	0	11,589,181	0	11,589,181
134	11,539,511	0	11,539,511	0	11,539,511
135	11,470,075	0	11,470,075	0	11,470,075
136	11,253,938	0	11,253,938	0	11,253,938
137	11,222,888	0	11,222,888	0	11,222,888
138	11,057,474	0	11,057,474	0	11,057,474
139	11,021,593	0	11,021,593	0	11,021,593
140	10,919,355	0	10,919,355	0	10,919,355
141	10,795,205	0	10,795,205	0	10,795,205
142	10,732,843	0	10,732,843	0	10,732,843
143	10,582,897	0	10,582,897	0	10,582,897

	S	T	U	V	W	X	Y
96	17,500,000	0	101.01	101.01	CORPBOND	CBOND	CORPORATE
97	18,642,000	19,010,000	0.93	0.94	DEBT	NOTE	LEHMAN PAPER
98	17,200,000	-7,800,000	0.99	1.01	DEBT	NOTE	CORPORATE
99	25,000,000	25,000,000	0.96	0.96	DEBT	MORTGAGE	ASSET BACKS
100	16,650,000	16,900,000	1.00	1.01	CORPBOND	CBOND	CORPORATE
101	17,990,000	17,990,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
102	16,600,000	0	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
103	16,680,000	16,680,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
104	25,000,000	25,000,000	0.96	0.96	DEBT	MORTGAGE	ASSET BACKS
105	18,195,000	18,195,000	83.50	83.51	CORPBOND	CBOND	CORPORATE
106	16,016,000	17,266,000	0.94	0.94	DEBT	NOTE	CORPORATE
107	15,840,000	15,840,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
108	14,500,000	0	99.86	99.86	CORPBOND	CBOND	CORPORATE
109	16,000,000	16,000,000	0.90	0.90	DEBT	MORTGAGE	PRIVATE LABEL
110	15,000,000	15,000,000	0.96	0.96	DEBT	MORTGAGE	ASSET BACKS
111	13,460,000	13,460,000	106.63	106.65	CORPBOND	CBOND	CORPORATE
112	14,230,000	14,230,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
113	13,680,000	3,680,000	1.00	1.03	DEBT	NOTE	CORPORATE
114	13,074,000	13,074,000	1.04	1.07	DEBT	NOTE	CORPORATE
115	14,800,000	14,800,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
116	19,225,000	19,225,000	0.69	0.72	DEBT	NOTE	CORPORATE
117	13,701,000	13,546,000	98.54	98.54	CORPBOND	CBOND	CORPORATE
118	20,000,000	20,000,000	0.65	0.67	DEBT	NOTE	CORPORATE
119	15,000,000	25,500,000	88.00	88.02	CORPBOND	MEDNOTE	CORPORATE
120	20,000,000	20,000,000	0.62	0.63	DEBT	NOTE	CORPORATE
121	14,695,100	9,695,100	0.85	0.85	DEBT	NOTE	GOVERNMENTS
122	12,400,000	12,400,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
123	12,100,000	12,100,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
124	12,597,000	18,535,000	0.93	0.95	DEBT	MORTGAGE	CORPORATE
125	12,000,000	12,000,000	99.73	99.76	CORPBOND	CBOND	CORPORATE
126	13,200,000	13,200,000	0.90	0.91	DEBT	MORTGAGE	ASSET BACKS
127	15,000,000	-10,000,000	79.53	79.54	CORPBOND	CBOND	CORPORATE
128	11,990,000	11,990,000	0.99	0.99	MONEYMKT	COMPAPER	MONEY MARKETS
129	12,039,000	12,039,000	98.75	98.78	CORPBOND	CBOND	CORPORATE
130	11,850,000	11,850,000	0.97	1.00	DEBT	NOTE	CORPORATE
131	11,000,000	11,000,000	106.73	106.74	CORPBOND	CBOND	CORPORATE
132	12,500,000	12,500,000	0.93	0.93	CORPBOND	CBOND	CORPORATE
133	11,140,000	11,140,000	104.00	104.03	CORPBOND	CBOND	CORPORATE
134	11,670,000	11,670,000	98.85	98.88	CORPBOND	CBOND	CORPORATE
135	11,475,000	11,475,000	1.00	1.00	MONEYMKT	COMPAPER	MONEY MARKETS
136	12,000,000	12,000,000	0.89	0.94	DEBT	MORTGAGE	PRIVATE LABEL
137	11,871,675	11,871,675	94.50	94.54	CORPBOND	CBOND	CORPORATE
138	12,100,000	12,100,000	0.91	0.91	CORPBOND	CBOND	CORPORATE
139	14,000,000	14,000,000	0.78	0.79	MORTGAGE	ASSETBK	ASSET BACKS
140	11,275,000	11,275,000	96.83	96.85	CORPBOND	CBOND	CORPORATE
141	11,025,000	11,025,000	97.89	97.92	CORPBOND	CBOND	CORPORATE
142	11,432,000	11,432,000	0.93	0.94	DEBT	NOTE	CORPORATE
143	11,900,000	11,900,000	0.89	0.89	CORPBOND	CBOND	CORPORATE

	Z	AA	AB
96	A	C2	27-Feb-08
97	A	C1	27-Feb-08
98	A	C1	27-Feb-08
99	AAA	C1	27-Feb-08
100	AA	AA	27-Feb-08
101	AAA	C1	27-Feb-08
102	A1	A1	27-Feb-08
103	AAA	C1	27-Feb-08
104	AAA	C1	27-Feb-08
105	A	C1	27-Feb-08
106	BBB	C1	27-Feb-08
107	AAA	C1	27-Feb-08
108	BBB	BBB	27-Feb-08
109	BBB	C1	27-Feb-08
110	AAA	C1	27-Feb-08
111	BB	C2	27-Feb-08
112	A2	A2	27-Feb-08
113	A	C1	27-Feb-08
114	BBB	C1	27-Feb-08
115	AAA	C1	27-Feb-08
116	BB	C2	27-Feb-08
117	BBB	C1	27-Feb-08
118	A	C1	27-Feb-08
119	BBB	C1	27-Feb-08
120	A	C1	27-Feb-08
121	B	C2	27-Feb-08
122	A1	A1	27-Feb-08
123	A1	A1	27-Feb-08
124	A	C1	27-Feb-08
125	BB	C2	27-Feb-08
126	AAA	C1	27-Feb-08
127	BBB	C1	27-Feb-08
128	A2	A2	27-Feb-08
129	BBB	C1	27-Feb-08
130	BBB	C1	27-Feb-08
131	BBB	C1	27-Feb-08
132	AAA	C1	27-Feb-08
133	B	C2	27-Feb-08
134	BBB	C1	27-Feb-08
135	A1	A1	27-Feb-08
136	BB	C2	27-Feb-08
137	B	C2	27-Feb-08
138	AAA	AAA	27-Feb-08
139	A	C1	27-Feb-08
140	BB	C1	27-Feb-08
141	BBB	C1	27-Feb-08
142	BBB	C1	27-Feb-08
143	AA	C1	27-Feb-08

	A	B	C	D	E	F
144	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117254
145	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93117628
146	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	93116098
147	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	93111131
148	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93111242
149	HIGH GRADE CREDIT	HIGH GRADE LATAM US	HG LATIN MARKETS	SUM AMERICAS	0059	072002694
150	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG YANKEE CREDIT TRADING US	SUM AMERICAS	0000	074005627
151	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG HYBRID CAPITAL US	SUM AMERICAS	0000	93116083
152	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	07200CQW9
153	CDO	CDO AMERICAS	CDO ABS US	SUM AMERICAS	0000	GMDQ
154	HIGH GRADE CREDIT	HIGH GRADE CREDIT US	HG FLOW TRADING US	SUM AMERICAS	0000	93115871

	G	H	I	J
144	Yoni Gorelov	50432130	962166BR4	US962166BR41
145	DAVID SWIRNOW	54360000	803111AK9	US803111AK90
146	Megan M. Philbin	54444200	59156RAC2	US59156RAC25
147	BUGLIARI	58249220	04622DAA9	US04622DAA90
148	Dennis C. Lu	50081580	040555CE2	US040555CE23
149	STP OTHER	698299AE4	698299AE4	US698299AE47
150	Rochat/Cattano	1CA068686	73755LAC1	US73755LAC19
151	DAN CROWLEY	53689120	210805DJ3	US210805DJ32
152	Michael F Kilfeather	1US299332	5249087M6	US5249087M63
153	PRIMARY ABS TEAM	14984XAD0	14984XAD0	
154	JOEL KENT	5BCTMG80	205363AJ3	US205363AJ39

	K	L	M
144	WEYERHAEUSER CO MAKE WHOLE CALL	15-Mar-32	7.38%
145	SARA LEE CORP	15-Sep-11	6.25%
146	METLIFE INC	1-Dec-11	6.13%
147	ASSURED GARUNTY US HLDG R/MD 6.40 12/15/2066	15-Dec-66	6.40%
148	ARIZONA PUBLIC SERVICE CO MAKE WHOLE CALL	15-May-15	4.65%
149	PANAMA GOVERNMENT INTERNATIONAL BOND 8.250% 20080422	22-Apr-08	8.25%
150	***POTASH CORP SASK INC NOTE R/MD 4.875 03/01/2013	1-Mar-13	4.88%
151	CONTINENTAL AIRLINES - CORP BD	15-Jun-11	6.50%
152	LEHMAN BROTHERS HOLDINGS INC 6.750% 20171228 SERIES# MTN	28-Dec-17	6.75%
153	CEAGO 2007-1A B CEAGO ABD CDO	6-Oct-47	8.15%
154	COMPUTER SCIENCES CORP	15-Mar-18	6.50%

	N	O	P	Q	R
144	10,515,143	0	10,515,143	0	10,515,143
145	10,458,869	0	10,458,869	0	10,458,869
146	10,440,890	0	10,440,890	0	10,440,890
147	10,413,528	0	10,413,528	0	10,413,528
148	10,413,250	0	10,413,250	0	10,413,250
149	10,388,750	0	10,388,750	0	10,388,750
150	10,373,908	0	10,373,908	0	10,373,908
151	10,354,113	0	10,354,113	0	10,354,113
152	10,310,558	0	10,310,558	0	10,310,558
153	10,215,437	0	10,215,437	0	10,215,437
154	10,011,988	0	10,011,988	0	10,011,988

	S	T	U	V	W	X	Y
144	11,438,000	13,753,000	91.89	91.92	CORPBOND	CBOND	CORPORATE
145	10,000,000	0	104.59	104.59	CORPBOND	CBOND	CORPORATE
146	10,000,000	0	104.41	104.41	CORPBOND	CBOND	CORPORATE
147	13,425,000	13,425,000	77.56	77.57	CORPBOND	CBOND	CORPORATE
148	11,326,000	11,326,000	91.93	91.94	CORPBOND	CBOND	CORPORATE
149	10,000,000	10,000,000	1.01	1.04	DEBT	CONV	SOVEREIGNS - EURO BONDS
150	10,000,000	10,000,000	1.01	1.04	DEBT	NOTE	CORPORATE
151	10,564,000	10,564,000	98.00	98.01	CORPBOND	CBOND	CORPORATE
152	10,156,000	1,666,000	1.00	1.01	DEBT	NOTE	CORPORATE
153	20,772,929	20,772,929	0.48	0.49	MORTGAGE	ASSETBK	ASSET BACKS
154	10,000,000	0	100.12	100.12	CORPBOND	CBOND	CORPORATE

	Z	AA	AB
144	BBB	C1	27-Feb-08
145	BBB	C1	27-Feb-08
146	A	C1	27-Feb-08
147	BBB	C1	27-Feb-08
148	BBB	C1	27-Feb-08
149	BB	C2	27-Feb-08
150	BBB	C1	27-Feb-08
151	BBB	C1	27-Feb-08
152	AMJ	C2	27-Feb-08
153	AA	AA	27-Feb-08
154	BBB	BBB	27-Feb-08