

	A	B	C	D	E
1					
2					
3	Account	DBS Entity	DBS Entity Name	Division	Region
4	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
5	GA04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
6	GMHG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
7	G1VS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
8	GM3X	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
9	GAL8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
10	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
11	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
12	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
13	GA04	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
14	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
15	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
16	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
17	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
18	GM1A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
19	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
20	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
21	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
22	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
23	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
24	GM1A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
25	G1KB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
26	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
27	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
28	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
29	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
30	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
31	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
32	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
33	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
34	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
35	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
36	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
37	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
38	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
39	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
40	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
41	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
42	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
43	GANN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
44	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
45	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
46	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
47	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
48	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
49	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
50	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
51	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
52	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
53	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
54	GMHG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
55	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
56	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
57	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
58	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
59	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
60	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS

	F	G	H	I	J	K
1						
2						
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
4	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	14984XAA6		14984XAA6
5	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US	53957DAF0		53957DAF0
6	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	803840AA5		803840AA5
7	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	G0969HAA2		G0969HAA2
8	REAL ESTATE	REAL ESTATE-AMERICAS	PRIN. TRAN.-AMERICAS	50181QAP3	US50181QAP37	50181QAP3
9	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	53957DAD5		53957DAD5
10	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	55352RAA6	US55352RAA68	55352RAA6
11	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	78402KAA3		78402KAA3
12	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	361856ER4	US361856ER48	361856ER4
13	HIGH YIELD	HIGH YIELD - AME	HY LOANS SYND US	53957DAG8		53957DAG8
14	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAC1	US52524NAC11	52524NAC1
15	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	11134DAD9		11134DAD9
16	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00764PAU4		00764PAU4
17	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AB1	US058521AB13	058521AB1
18	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86363BAD7		86363BAD7
19	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	05366VAA6	US05366VAA61	05366VAA6
20	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109PAQ8		52109PAQ8
21	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521VAF9		52521VAF9
22	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	964041AE7	US964041AE77	964041AE7
23	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	92922FZD3	US92922FZD31	92922FZD3
24	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86363BAF2		86363BAF2
25	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	870752AA0	US870752AA04	870752AA0
26	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	922219AB6	US922219AB66	922219AB6
27	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	14984XAC2		14984XAC2
28	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86363AAA5		86363AAA5
29	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36242DJW4	US36242DJW48	36242DJW4
30	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22545XAF0	US22545XAF06	22545XAF0
31	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAE7	US52524NAE76	52524NAE7
32	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521UAC8		52521UAC8
33	CDO	CDO AMERICAS	CDO CLO SECONDARY US		USG3332MAA56	1US156839
34	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	056166AC5	US056166AC57	1KY380343
35	CDO	CDO AMERICAS	CDO CLO SECONDARY US	3622NJAA9	US3622NJAA93	1KY310308
36	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	43710KAD8	US43710KAD81	43710KAD8
37	CDO	CDO AMERICAS	CDO CLO SECONDARY US	131243AE7	US131243AE79	1KY227619
38	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	43710MAA0		43710MAA0
39	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	362341LS6	US362341LS64	362341LS6
40	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86838AAA2	US86838AAA25	86838AAA2
41	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126685CS3		126685CS3
42	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46630EAM2		46630EAM2
43	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52518RAS5		52518RAS5
44	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	26828RAC9	US26828RAC97	1KY414431
45	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22541NM55		22541NM55
46	CDO	CDO AMERICAS	CDO CLO SECONDARY US		USG3960RAE56	1US109481
47	CDO	CDO AMERICAS	CDO CLO SECONDARY US	3622NHAD7	US3622NHAD76	1KY310282
48	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	36242DXN8	US36242DXN82	36242DXN8
49	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AA3		058521AA3
50	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745SAL4		61745SAL4
51	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	50181DAA5		50181DAA5
52	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	50181BAA9		50181BAA9
53	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI		XS0333237351	11E334867
54	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	761150AA9		761150AA9
55	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	29078PAA8		29078PAA8
56	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	190749AM3		190749AM3
57	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383F6S2		07383F6S2
58	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	617059GP9		617059GP9
59	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126673QB1		126673QB1
60	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	19075DAH4	US19075DAH44	19075DAH4

	L	M	N	O	P	Q
1						
2						
3	Product Name	Maturity Date			Trade Date position	
4	CEAGO 2007-1A A1 CEAGO ABD CDO	10/06/47			834,032,970	
5	LIMAA 2008-1A A2 LOCAL INSIGHT MEDIA FINANCE LL	10/23/37			0	
6	SASCO 2007-RNP1 A STRUCTURED ASSET SECURITIES CO	10/31/37			228,812,222	
7	BLHV 2006-1A A1 REG-S BELLE HAVEN ABS CDO LTD	07/05/46			162,866,024	
8	LCOR ALEXANDRIA LLC	09/15/32			758,995,475	
9	LIMAA LRS NT 144A 3C7 LOCAL INSIGHT MEDIA FINANCE LL	10/23/37			89,401,181	
10	MSHLC 2007-1 A MSDWCC HELOC TRUST	12/25/31			90,052,896	
11	SASC 2007-BHC1 A1 STRUCTURED ASSET SECURITIES CO	12/18/49			95,000,000	
12	GMACM 2006-HE1 A GMAC MORTGAGE CORP LOAN TRUST	11/25/36			85,272,491	
13	LIMAA 2008-1A B LOCAL INSIGHT MEDIA FINANCE LL	10/23/37			113,475,000	
14	LBFR 2007-LLFA A2 LEHMAN BROTHERS FLOATING RATE	06/15/22			60,000,000	
15	AMERFUN BROADHOLLOW FDG LLC BROADHOLLOW FUNDING LLC	05/20/10			53,125,000	
16	AERCO 2A A3 AERCO LTD	07/15/25			50,505,857	
17	BALLANTYNE 2006-1A A2A BALLANTYNE RE PLC	05/02/36			55,000,000	
18	SASC 2007-RM1 M2 STRUCTURED ASSET SECURITIES CO	06/25/37			50,050,000	
19	ACAP 2000-1A A1 AVIATION CAPITAL GROUP TRUST	11/15/25			40,163,307	
20	LBUBS 2007-C6 XW LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40			1,704,673,761	
21	LBSBC 2007-2 2A3 LEHMAN BROTHERS SMALL BALANCE	06/25/37			41,657,000	
22	WHITE MARLIN CDO LTD FRN 20140922 SERIES# 1A 144A	09/22/14			34,800,000	
23	WAMU 2004-RP1 2A WAMU MORTGAGE PASS THROUGH CER	01/25/34			27,977,467	
24	SASC 2007-RM1 M3 STRUCTURED ASSET SECURITIES CO	06/25/37			33,000,000	
25	SMRTF 2007-1 A SWIFT MASTER AUTO RECEIVABLES	06/15/12			25,000,000	
26	VARICK STRUCTURED ASSET FUND LTD FRN 20351101 SERIES# 1A 144A	11/01/35			37,658,421	
27	CEAGO 2007-1A A2 CEAGO ABD CDO	10/06/47			76,167,408	
28	SASC 2006-S4 A STRUCTURED ASSET SECURITIES CO	01/25/37			44,977,808	
29	GSMPS 2004-4 2A1 GSMPS MORTGAGE LOAN TRUST	06/25/34			24,150,024	
30	CSMC 2007-C1 AM CREDIT SUISSE MORTGAGE CAPITAL	02/15/40			26,745,000	
31	LBFR 2007-LLFA A3 LEHMAN BROTHERS FLOATING RATE	06/15/22			25,208,000	
32	LBSBC 2007-3A 1A3 LEHMAN BROTHERS SMALL BALANCE	10/25/37			43,576,000	
33	ARES CLO FUNDS FRN 20201125 SERIES# 12X	11/25/20			26,172,000	
34	BABSON LOAN OPPORTUNITY CLO LTD FRN 20180420 SERIES# 1A 144A	04/20/18			20,000,000	
35	GSC INVESTMENT CORP CLO LTD FRN 20200121 SERIES# 1A 144A	01/21/20			22,000,000	
36	HEAT 2007-2 2A3 HOME EQUITY ASSET TRUST	07/25/37			34,000,000	
37	CALLIDUS DEBT PARTNERS FUND LTD FRN 20210121 SERIES# 7A 144A	01/21/21			20,000,000	
38	RFMS2 2007-HSA1 A RESIDENTIAL FUNDING MORTGAGE S	02/25/37			24,893,130	
39	GSMPS 2005-RP3 2A1 GSMPS MORTGAGE LOAN TRUST	09/25/35			16,464,776	
40	SWIFT 2007-AE1 A SUPERIOR WHOLESALE INVENTORY F	01/15/12			15,726,000	
41	CWHEL 2006-B 2A COUNTRYWIDE HOME EQUITY LOAN T	05/15/36			23,520,754	
42	JPMCC 2006-CB17 E JP MORGAN CHASE COMMERCIAL MOR	12/12/43			31,711,000	
43	LSSCO 99-2 A CMO SER 99-2 LEHMAN STRUCTURED SECS CORP	11/25/21			6,032,218	
44	ECP CLO LTD FRN 20220317 SERIES# 1A 144A	03/17/22			16,175,000	
45	CSFB 2003-CPN1 AX CREDIT SUISSE FIRST BOSTON MTG	03/15/35			401,696,328	
46	GOLDENTREE LOAN OPPORTUNITIES V LTD FRN 20211018 SERIES# 5X	10/18/21			20,000,000	
47	GSC INVESTMENT CORP CLO LTD FRN 20200121 SERIES# 1A 144A	01/21/20			16,000,000	
48	GSMPS 2005-RP1 2A1 GSMPS MORTGAGE LOAN TRUST	01/25/35			13,682,165	
49	BLTN 2006-1A A1 BALLANTYNE RE PLC	05/02/36			18,000,000	
50	MSC 2006-XLF H MORGAN STANLEY CAPITAL I	07/15/19			14,000,000	
51	LBSBN 2007-3 N2 LEHMAN BROTHERS SMALL BALANCE	10/27/37			15,757,000	
52	LBSBN 2007-3 N1 LEHMAN BROTHERS SMALL BALANCE	10/27/37			13,505,881	
53	STATIC LOAN FUNDING FRN 20170731 SERIES# 1X	07/31/17			10,000,000	
54	RLT 2008-AH1 A1 RESIDENTIAL LOAN TRUST	05/25/37			12,528,009	
55	EAST 2000-A A1 EMBARCADERO AIRCRAFT SECURITIZ	08/15/25			14,975,266	
56	CWCI 2006-C1 D CW CAPITAL COBALT LTD	08/15/48			24,804,000	
57	BSCMS 2005-PWR8 X1 BEAR STEARNS COMMERCIAL MORTGA	06/11/41			764,108,254	
58	JPMC 1999-C8 G JP MORGAN COMMERCIAL MORTGAGE	07/15/31			12,459,000	
59	CWHEL 2004-R 2A COUNTRYWIDE HOME EQUITY LOAN T	03/15/30			17,248,974	
60	CWCI 2007-C3 AM CW CAPITAL COBALT LTD	05/15/46			12,396,000	

	R	S	T	U	V
1					
2					
3		Net Long Inventory	GAAP Asset Class 1 Name	GAAP Asset Class 2 Name	GAAP Asset Class 3 Name
4		367,979,690	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
5		134,333,333	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
6		122,591,232	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
7		106,826,030	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
8		88,621,021	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
9		76,033,997	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
10		64,522,924	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
11		62,481,392	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
12		56,839,609	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
13		56,516,854	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
14		53,090,844	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
15		47,812,500	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
16		40,936,026	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
17		40,759,616	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
18		40,131,146	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
19		34,059,994	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
20		33,778,347	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
21		31,344,000	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
22		28,121,866	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
23		25,946,674	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
24		24,503,196	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
25		24,375,307	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
26		23,729,342	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
27		23,596,848	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
28		22,558,219	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
29		22,276,710	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
30		21,791,771	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
31		21,171,924	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
32		19,754,344	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
33		18,524,377	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
34		18,048,831	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
35		16,514,685	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
36		15,820,447	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
37		15,756,683	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
38		15,720,163	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
39		15,186,805	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
40		14,443,708	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
41		14,165,860	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
42		14,071,239	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
43		14,014,532	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
44		13,695,241	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
45		13,459,047	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
46		13,383,175	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
47		12,823,124	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
48		12,618,921	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
49		12,617,062	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
50		12,354,321	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
51		12,189,039	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
52		11,762,319	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
53		11,600,903	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
54		11,514,444	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
55		11,269,451	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
56		11,227,220	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
57		11,135,440	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
58		10,629,128	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
59		10,609,141	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
60		10,531,063	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET

	A	B	C	D	E
3	Account	DBS Entity	DBS Entity Name	Division	Region
61	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
62	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
63	GARA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
64	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
65	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
66	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
67	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
68	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
69	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
70	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
71	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
72	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
73	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
74	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
75	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
76	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
77	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
78	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
79	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
80	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
81	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
82	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
83	GMU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
84	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
85	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
86	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
87	07100CVB0	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
88	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
89	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
90	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
91	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
92	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
93	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
94	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
95	GAIQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
96	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
97	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
98	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
99	GAVM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
100	07100CVB0	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
101	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
102	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
103	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
104	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
105	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
106	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
107	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
108	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
109	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
110	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
111	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
112	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
113	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
114	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
115	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
116	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
117	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
118	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
119	G1BV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
61	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521UAK0		52521UAK0
62	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	45660JAD6	US45660JAD63	45660JAD6
63	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	037898AB9	US037898AB95	037898AB9
64	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	92976YAA0	US92976YAA01	92976YAA0
65	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	45890BAD5	US45890BAD55	1KY294999
66	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	57643QBL8		57643QBL8
67	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50180JAS4		50180JAS4
68	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	57643QAL9	US57643QAL95	57643QAL9
69	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	17305EDU6		17305EDU6
70	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	437099AA2		437099AA2
71	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52109MAA0		52109MAA0
72	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090982
73	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	009341AM0	US009341AM03	009341AM0
74	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	361856AN7		361856AN7
75	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	929766Z89		929766Z89
76	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	20047NAK8		20047NAK8
77	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	506762AG8	US506762AG89	1KY287894
78	CDO	CDO AMERICAS	CDO CLO SECONDARY US		USG3332NAE51	1US156813
79	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	43005RAG0	US43005RAG02	1KY275741
80	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	15132CAG7		15132CAG7
81	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521UAL8		52521UAL8
82	CDO	CDO AMERICAS	CDO CLO SECONDARY US	36319KAD7	US36319KAD72	1KY364883
83	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	05874KAE7	US05874KAE73	05874KAE7
84	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61754KAG0		61754KAG0
85	CDO	CDO AMERICAS	CDO CLO SECONDARY US	891802AL4	US891802AL49	891802AL4
86	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AA3		058521AA3
87	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPTS	32052XAA5	US32052XAA54	1US466840
88	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	874008AC9		874008AC9
89	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52109NAA8		52109NAA8
90	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109PAZ8		52109PAZ8
91	CDO	CDO AMERICAS	CDO CLO SECONDARY US	92327EAB8	US92327EAB83	92327EAB8
92	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	173067EL9		173067EL9
93	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126683AD3		126683AD3
94	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	443677AC3	US443677AC34	1KY434322
95	CDO	CDO AMERICAS	CDO CLO SECONDARY US	53225MAG4	US53225MAG42	53225MAG4
96	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	799822AJ0	US799822AJ02	1US276355
97	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	74927UAK4	US74927UAK43	74927UAK4
98	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50180CAB6	US50180CAB63	50180CAB6
99	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	17305EDB8	US17305EDB83	17305EDB8
100	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPTS		NO0010316086	1NO552243
101	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	761545AD4		761545AD4
102	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	862015AE4	US862015AE42	1US392277
103	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	23242MAD3		23242MAD3
104	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	05381EAC1	US05381EAC12	05381EAC1
105	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	30228EAE2	US30228EAE23	30228EAE2
106	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50180JAR6		50180JAR6
107	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	87246AAL2		87246AAL2
108	CDO	CDO AMERICAS	CDO CLO SECONDARY US		USG3960RAD73	1US109465
109	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	190749AU5		190749AU5
110	CDO	CDO AMERICAS	CDO CLO SECONDARY US	36319AAD9	US36319AAD90	36319AAD9
111	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50177AAP4		50177AAP4
112	CDO	CDO AMERICAS	CDO CLO SECONDARY US	74162RAL3	US74162RAL33	74162RAL3
113	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090984
114	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	501802AC6		501802AC6
115	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745MGS6		61745MGS6
116	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	126164BA9		126164BA9
117	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	31392FTT4		31392FTT4
118	CDO	CDO AMERICAS	CDO CLO SECONDARY US	449796AG6	US449796AG66	449796AG6
119	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	13973XAD5		13973XAD5

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
61	LBSBC 2007-3 M2 LEHMAN BROTHERS SMALL BALANCE	10/25/37			17,864,000	
62	INABS 2006-H4 A1 INDYMAC RESIDENTIAL ASSET BACK	03/25/37			18,755,948	
63	APPB 2007-1 A-2-II-A APPLEBEE'S ENTERPRISES LLC	12/20/37			13,375,552	
64	WASI 2007-HE1 A WACHOVIA ASSET SECURITIZATION	07/25/37			17,053,790	
65	INTEGRAL FUNDING INC FRN 20170927 SERIES# 1A 144A	09/27/17			12,500,000	
66	MARP 2006-1 1A1F MASTR REPERFORMING LOAN TRUST	07/25/35			11,831,513	
67	LBUBS 2007-C2 H LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40			28,101,000	
68	MARP 2005-2 2A1 MASTR REPERFORMING LOAN TRUST	05/25/35			10,538,738	
69	CCCIT 2007-A4 A4 CITIBANK CREDIT CARD ISSUANCE	06/15/37			10,000,000	
70	RFMS2 2006-HSA5 A RESIDENTIAL FUNDING MORTGAGE S	08/25/36			15,342,387	
71	LBSBC 2007-2 N1 NIM LEHMAN BROTHERS SMALL BALANCE	06/27/37			10,566,832	
72	FLAGS-FN-30-A-3N X	10/25/38			46,504,326	
73	AFT 99-1A A2 ASST BK LN AIRCRAFT FINANCE TRUST	05/15/24			11,677,084	
74	GMACM 2000-HE2 A1 GMAC MORTGAGE CORP LOAN TRUST	06/25/30			12,495,193	
75	WBCMT 2005-C19 XC WACHOVIA BANK COMMERCIAL MORTG	05/15/44			860,060,237	
76	COMMERCIAL MORTGAGE COMMERCIAL MORTGAGE PASS THROU	10/15/37			530,836,718	
77	LAFAYETTE SQUARE CDO LTD FRN 20191115 SERIES# 1A 144A	11/15/19			11,750,000	
78	ARES CLO FUNDS FRN 20201125 SERIES# 12X	11/25/20			12,500,000	
79	HIGHLAND CREDIT OPPORTUNITIES CDO LTD FRN 20131101 SERIES# 1A 144A	11/01/13			12,000,000	
80	AESOP 2005-4A A2 AESOP FUNDING II LLC	07/20/10			10,000,000	
81	LBSBC 2007-3 M3 LEHMAN BROTHERS SMALL BALANCE	10/25/37			17,508,000	
82	GALAXY CLO LTD FRN 20200114 SERIES# 10A 144A	01/14/20			9,625,000	
83	BALLYROCK ABS CDO LTD FRN 20470806 SERIES# 1A 144A	08/06/47			27,500,000	
84	MSC 2007-IQ14 AM MORGAN STANLEY CAPITAL I	04/15/49			10,000,000	
85	TOWER HILL CDO LTD FRN 20230820 SERIES# 2A 144A	08/20/23			11,000,000	
86	BLTN 2006-1A A1 BALLANTYNE RE PLC	05/02/36			12,000,000	
87	FHABS 2006-HE2 A FIRST HORIZON ASSET BACK TRUST	10/25/26			15,000,000	
88	THOM 2006-1A A3 TAHOMA CDO LTD	06/18/47			166,616,362	
89	LBSBC 2007-2 N2 NIM LEHMAN BROTHERS SMALL BALANCE	06/27/37			10,014,000	
90	LBUBS 2007-C6 J LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40			26,256,000	
91	VENTURE CDO LTD FRN 20160815 SERIES# 1A 144A	08/15/16			10,000,000	
92	CGCMT 2004-C2 XC CITIGROUP COMMERCIAL MORTGAGE	10/15/41			389,651,383	
93	CWL 2006-S5 A4 COUNTRYWIDE ASSET-BACKED CERTI	06/25/35			29,023,000	
94	HUDSON CANYON FUNDING LTD FRN 20201027 SERIES# 2A 144A	10/27/20			10,000,000	
95	LIGHTPOINT CLO LTD FRN 20180725 SERIES# 8A 144A	07/25/18			10,000,000	
96	SANDELMAN FINANCE FRN 20180415 SERIES# 1A 144A	04/15/18			10,000,000	
97	RBSGC 2005-RP1 2A RBSGC MORTGAGE PASS THROUGH CE	03/25/34			8,533,454	
98	LBUBS 2006-C7 A2 LB-UBS COMMERCIAL MORTGAGE TRU	11/15/38			7,889,000	
99	CCCIT 2006-C1 C1 CITIBANK CREDIT CARD ISSUANCE	02/20/15			9,750,000	
100	PETROMENA AS 9.750% 20120524 144A	05/24/12			45,000,000	
101	CWHEL 2005-A 2A COUNTRYWIDE HOME EQUITY LOAN T	02/15/30			12,905,229	
102	STNY 2007-1A B STONEY LANE FUNDING LTD	04/18/22			12,000,000	
103	CWL 2006-S3 A4 COUNTRYWIDE ASSET-BACKED CERTI	01/25/29			23,000,000	
104	AVIV LCDO, LTD FRN 20111222 SERIES# 1A 144A	12/22/11			9,000,000	
105	EXUM RIDGE CBO FRN 20110322 SERIES# 2A 144A	03/22/11			9,000,000	
106	LBUBS 2007-C2 G LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40			16,544,000	
107	TIAA 2007-C4 X TIAA RETAIL COMMERCIAL TRUST	08/15/39			2,018,957,605	
108	GOLDENTREE LOAN OPPORTUNITIES V LTD FRN 20211018 SERIES# 5X	10/18/21			10,000,000	
109	CWCI 2006-C1 H CW CAPITAL COBALT LTD	08/15/48			24,803,000	
110	GALAXY CLO LTD FRN 20160817 SERIES# 3A 144A	08/17/16			8,500,000	
111	LBCMT 2007-C3 X LB COMMERCIAL CONDUIT MORTGAGE	07/15/44			1,616,576,782	
112	PRIMUS CLO LTD FRN 20190115 SERIES# 1A 144A	01/15/19			11,000,000	
113	FLAGS-FN-30-A-5N X	10/25/38			34,587,627	
114	LBSBN2006-1 N2 LBSBN NET INTEREST MARGIN SECU	04/28/31			7,323,000	
115	MSC 1998-XL1 H MORGAN STANLEY CAPITAL I	06/03/30			7,776,000	
116	COMM 2005-FL11 F COMMERCIAL MORTGAGE PASS THROU	11/15/17			6,954,227	
117	FNA 2002-M3 X FANNIE MAE-	10/25/32			178,191,411	
118	ING INVESTMENT MANAGEMENT FRN 20200801 SERIES# 2A 144A	08/01/20			8,250,000	
119	CARAT 2007-1 B CAPITAL AUTO RECEIVABLES ASSET	09/17/12			7,626,000	

	A	B	C	D	E
3	Account	DBS Entity	DBS Entity Name	Division	Region
120	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
121	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
122	GMPD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
123	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
124	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
125	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
126	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
127	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
128	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
129	G1UP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
130	GAIQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
131	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
132	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
133	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
134	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
135	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
136	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
137	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
138	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
139	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
140	GMVVE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
141	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
142	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
143	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
144	GMU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
145	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
146	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
147	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
148	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
149	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
150	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
151	GMR3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
152	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
153	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
154	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
155	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
156	GTA6	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
157	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
158	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
159	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
160	GMVVE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
161	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
162	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
163	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
164	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
165	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
166	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
167	07100CPC5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
168	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
169	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
170	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
171	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
172	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
173	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
174	GAER	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
175	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
176	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
177	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
178	GMFP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
120	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	25513QAA7	US25513QAA76	25513QAA7
121	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	68275CAJ7		68275CAJ7
122	CDO	CDO PROP US	CDO PROP US	464671AA4	US464671AA46	464671AA4
123	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	17310MAQ3		17310MAQ3
124	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108MEQ2		52108MEQ2
125	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	20047RAE3	US20047RAE36	20047RAE3
126	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	073855AD0		073855AD0
127	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32051GZ73		32051GZ73
128	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521UAJ3		52521UAJ3
129	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50180LAM2		50180LAM2
130	CDO	CDO AMERICAS	CDO CLO SECONDARY US	53225KAA1	US53225KAA16	53225KAA1
131	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	71901QAA1		71901QAA1
132	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	00388EAB7		00388EAB7
133	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126685DJ2		126685DJ2
134	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	33736XDA4		33736XDA4
135	CDO	CDO AMERICAS	CDO CLO SECONDARY US	269491AE6	US269491AE68	269491AE6
136	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07388PAJ0	US07388PAJ03	07388PAJ0
137	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	07325NCX8		07325NCX8
138	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625MPS2		46625MPS2
139	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	14984XAD0		14984XAD0
140	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22545RCQ7		22545RCQ7
141	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	55312VAB4	US55312VAB45	55312VAB4
142	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50180JAU9	US50180JAU97	50180JAU9
143	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109PBA2		52109PBA2
144	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	05874KAF4	US05874KAF49	05874KAF4
145	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	68241FAB8		68241FAB8
146	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	00889VAC1	US00889VAC19	1KY276277
147	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	14984XAB4		14984XAB4
148	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248MLAL7		1248MLAL7
149	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	74490BAK3		74490BAK3
150	CDO	CDO AMERICAS	CDO CLO SECONDARY US	09624WAF3	US09624WAF32	09624WAF3
151	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	INSURANCE SOLUTIONS AMER	65320RAE6	US65320RAE62	65320RAE6
152	CDO	CDO AMERICAS	CDO CLO SECONDARY US	42823BAE2	US42823BAE20	42823BAE2
153	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50180JAT2		50180JAT2
154	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00103RBJ4		00103RBJ4
155	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365HAC4		86365HAC4
156	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	26358BAL2	US26358BAL27	26358BAL2
157	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108MGP2		52108MGP2
158	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AE1		863592AE1
159	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	009451AL9		009451AL9
160	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745SAK6		61745SAK6
161	CDO	CDO AMERICAS	CDO CLO SECONDARY US	G9884KAD2		G9884KAD2
162	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HDK7	US52108HDK77	52108HDK7
163	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	870752AD4	US870752AD43	870752AD4
164	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	190749AN1		190749AN1
165	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126673MY5		126673MY5
166	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	78443CCN2		78443CCN2
167	CDO	CDO AMERICAS	CDO CLO SECONDARY US	553682AA3	US553682AA35	1KY989044
168	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521UAM6		52521UAM6
169	CDO	CDO AMERICAS	CDO CLO SECONDARY US	352569AD9	US352569AD94	352569AD9
170	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86360XAC4		86360XAC4
171	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	74043AAE1	US74043AAE10	74043AAE1
172	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	G27725AA1		G27725AA1
173	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	225458WK0		225458WK0
174	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	17307GA40		17307GA40
175	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383FV54		07383FV54
176	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76110VMY1		76110VMY1
177	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50177AAX7		50177AAX7
178	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NDQ7		52524NDQ7

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
120	DASH 1A A1 DIVERSIFIED ASSET SEC HOLD	12/30/34			9,413,327	
121	FB 2005-1 X 1345 AVENUE OF THE AMERICAS &	08/10/35			548,700,000	
122	ISLES CBO LTD 6.270% 20101027 SERIES# 1A 144A	10/27/10			6,230,827	
123	CGCMT 2006-C5 E CITIGROUP COMMERCIAL MORTGAGE	10/15/49			14,201,000	
124	LBUBS 2006-C1 XCL LB-UBS COMMERCIAL MORTGAGE TRU	02/15/41			706,094,255	
125	COMM 2007-C9 A4 COMMERCIAL MORTGAGE PASS THROU	12/10/49			6,525,000	
126	BSABS 2007-FS1 1A4 BEAR STEARNS ASSET BACKED SECU	02/25/37			27,232,000	
127	FHABS 2006-HE1 A FIRST HORIZON ASSET BACK TRUST	10/25/34			10,103,081	
128	LBSBC 2007-3 M1 LEHMAN BROTHERS SMALL BALANCE	10/25/37			8,509,000	
129	LBUBS 2008-C1 X LB-UBS COMMERCIAL MORTGAGE TRU	04/30/41			1,005,466,490	
130	LIGHTPOINT CLO LTD FRN 20180725 SERIES# 8A 144A	07/25/18			7,500,000	
131	PHOEN 2 A PHOENIX CDO LTD	09/01/35			7,923,402	
132	ACCDO 5A B ACACIA CDO 1 LTD	11/08/39			8,250,000	
133	CWHEL 2006-C 2A COUNTRYWIDE HOME EQUITY LOAN T	05/15/36			9,380,170	
134	FUNBC 2001-C3 X1 FIRST UNION NATIONAL BANK COMM	08/15/33			239,846,732	
135	EAGLE CREEK CLO LTD FRN 20180228 SERIES# 1A 144A	02/28/18			8,000,000	
136	BSCMS 2006-PWR14 BEAR STEARNS COMMERCIAL MORTGA	12/11/38			398,460,639	
137	BAYV 2006-A 2A4 BAYVIEW FINANCIAL ACQUISITION	02/02/41			6,568,535	
138	JPMCC 2002-C2 X1 JP MORGAN CHASE COMMERCIAL MOR	12/12/34			175,599,414	
139	CEAGO 2007-1A B CEAGO ABD CDO	10/06/47			20,772,929	
140	CSMC 2006-TF2A SVB CREDIT SUISSE MORTGAGE CAPITAL	10/15/21			6,000,000	
141	MLFCF 2006-4 A2 MERRILL LYNCH/COUNTRYWIDE COMM	12/12/49			5,550,000	
142	LBUBS 2007-C2 K LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40			19,987,000	
143	LBUBS 2007-C6 K LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40			19,095,000	
144	BALLYROCK ABS CDO LTD FRN 20470806 SERIES# 1A 144A	08/06/47			19,031,076	
145	OLCMT 2004-C3 A2 ONE LINCOLN STREET COMMERCIAL	10/15/30			5,000,000	
146	AIMCO CDO FRN 20200820 SERIES# AA 144A	08/20/20			8,000,000	
147	CEAGO 2007-1A S CEAGO ABD CDO	10/06/17			5,559,821	
148	CBRE 2007-1A D CBRE REALTY FINANCE CDO LTD	04/07/52			10,000,000	
149	PMNT 2006-A1A A PROVIDIAN MASTER NOTE TRUST	01/15/13			5,200,500	
150	BLUEMOUNTAIN CLO LTD FRN 20180715 SERIES# 2A 144A	07/15/18			7,000,000	
151	NEWTON RE LTD FRN 20110107 SERIES# 144A	01/07/11			5,000,000	
152	HEWETT'S ISLAND CDO LTD FRN 20181205 SERIES# 5A 144A	12/05/18			8,000,000	
153	LBUBS 2007-C2 J LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40			15,544,000	
154	AESOP 2004-2A A3 AESOP FUNDING II LLC	04/20/10			5,000,000	
155	SASC 2008-1 1A3 STRUCTURED ASSET SECURITIES CO	02/25/33			5,812,493	
156	DUANE STREET CLO FRN 20210111 SERIES# 3A 144A	01/11/21			7,500,000	
157	LBUBS 2006-C3 X-CL LB-UBS COMMERCIAL MORTGAGE TRU	03/15/39			775,014,902	
158	SASC 2006-RF3 1AP STRUCTURED ASSET SECURITIES CO	10/25/36			6,072,229	
159	AIRPT 1R A8 AIRPLANES PASS THROUGH TRUST	03/15/19			4,868,338	
160	MSC 2006-XLF G MORGAN STANLEY CAPITAL I	07/15/19			5,000,000	
161	ZING 2X B1 ZAIS INVESTMENT GRADE LTD	05/17/15			6,000,000	
162	LBUBS 2001-C2 X CMO 01-C2 COMMERCIAL MORTGAGE TRUST 144A	03/15/11			228,959,831	
163	SMRTF 2007-2 A SWIFT MASTER AUTO RECEIVABLES	10/15/12			4,854,065	
164	CWCI 2006-C1 E CW CAPITAL COBALT LTD	08/15/48			10,000,000	
165	CWHEL 2004-Q 2A COUNTRYWIDE HOME EQUITY LOAN T	12/15/33			7,177,218	
166	SLMA 2006-A C SLM STUDENT LOAN TRUST	06/15/39			10,000,000	
167	MSIM PECONIC BAY LTD FRN 20190720 SERIES# 1A 144A	07/20/19			6,000,000	
168	LBSBC 2007-3A M4 LEHMAN BROTHERS SMALL BALANCE	10/25/37			14,006,000	
169	FRANKLIN CLO LTD FRN 20180615 SERIES# 5A 144A	06/15/18			6,000,000	
170	SASC 2006-GEL3 A3 STRUCTURED ASSET SECURITIES CO	07/25/36			7,600,000	
171	PREFERRED TERM SECURITIES XXII	12/22/36			8,500,000	
172	DASH 1X A1 REGS DIVERSIFIED ASSET SECURITIZATI	12/30/34			5,990,299	
173	CSFB 2005-C3 AX CS FIRST BOSTON MORTGAGE SECUR	07/15/37			283,365,531	
174	CMLTI 2005-7 1A1 CITIGROUP MORTGAGE LOAN TRUST	09/25/35			7,208,031	
175	BSCMS 2004-T16 X1 BEAR STEARNS COMMERCIAL MORTGA	02/13/46			268,412,490	
176	RFMS2 2003-HS2 AIIB RESIDENTIAL FUNDING MORTGAGE S	06/25/28			6,104,907	
177	LBCMT 2007-C3 H LB COMMERCIAL CONDUIT MORTGAGE	07/15/44			11,380,000	
178	LBFR 2007-LLFA VIS LEHMAN BROTHERS FLOATING RATE	06/15/22			4,400,000	

	A	B	C	D	E
3	Account	DBS Entity	DBS Entity Name	Division	Region
179	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
180	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
181	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
182	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
183	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
184	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
185	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
186	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
187	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
188	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
189	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
190	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
191	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
192	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
193	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
194	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
195	G1FB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
196	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
197	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
198	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
199	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
200	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
201	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
202	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
203	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
204	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
205	07100CVB0	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
206	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
207	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
208	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
209	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
210	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
211	GTA6	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
212	GMPD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
213	GMRV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
214	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
215	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
216	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
217	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
218	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
219	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
220	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
221	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
222	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
223	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
224	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS
225	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS
226	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
227	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
228	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
229	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
230	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
231	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
232	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
233	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
234	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
235	GMPD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
236	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
237	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
179	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	423279AA6		423279AA6
180	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	05381EAB3	US05381EAB39	05381EAB3
181	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	837435AA4	US837435AA40	837435AA4
182	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	501807AA9		501807AA9
183	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383FX86		07383FX86
184	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	651065AE4		651065AE4
185	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108H5W0		52108H5W0
186	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	964041AG2	US964041AG26	964041AG2
187	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	92978QAC1		92978QAC1
188	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	12670CAA5		12670CAA5
189	CDO	CDO AMERICAS	CDO CLO SECONDARY US	67133EAC2	US67133EAC21	67133EAC2
190	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YJ20		46625YJ20
191	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521VAK8		52521VAK8
192	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	009368AC5	US009368AC52	1KY275758
193	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YJ46		46625YJ46
194	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	658829AA4		658829AA4
195	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	863592AG6		863592AG6
196	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109PAY1		52109PAY1
197	CDO	CDO AMERICAS	CDO CLO SECONDARY US	54347UAD4	US54347UAD46	54347UAD4
198	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52109PAX3		52109PAX3
199	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	30228AAC4	US30228AAC45	30228AAC4
200	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109RAN1		52109RAN1
201	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	55308LAA4		55308LAA4
202	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	1248MLAN3		1248MLAN3
203	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109RAJ0		52109RAJ0
204	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109RAL5	US52109RAL50	52109RAL5
205	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLOBAL SPECIAL OPPS	68571WAA3	US68571WAA36	1KY434314
206	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	32027NFU0		32027NFU0
207	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625MRG6		46625MRG6
208	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	45344QAA0		45344QAA0
209	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00761HBY6		00761HBY6
210	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	805659AA7	US805659AA79	805659AA7
211	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	48248CAB0	US48248CAB00	48248CAB0
212	CDO	CDO PROP US	CDO PROP US	74645XAC7	US74645XAC74	74645XAC7
213	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	00389UAC8		00389UAC8
214	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	50180GAA9	US50180GAA94	50180GAA9
215	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50179AAT4		50179AAT4
216	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090986
217	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	31358S6Y2		31358S6Y2
218	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	69348HCW6		69348HCW6
219	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	36228CYS6		36228CYS6
220	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090983
221	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109RAQ4		52109RAQ4
222	CDO	CDO AMERICAS	CDO CLO SECONDARY US	51829VAE3	US51829VAE39	51829VAE3
223	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383FJF6		07383FJF6
224	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	57645LAB0	US57645LAB09	57645LAB0
225	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	57643QBS3	US57643QBS30	57643QBS3
226	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359DPN1		86359DPN1
227	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61753JAQ2		61753JAQ2
228	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	929766PH0		929766PH0
229	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	17310MAU4		17310MAU4
230	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	36158YCL1		36158YCL1
231	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365CAC5		86365CAC5
232	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	009341AL2	US009341AL20	009341AL2
233	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364GAD5	US86364GAD51	86364GAD5
234	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52109RBP5	US52109RBP55	52109RBP5
235	CDO	CDO PROP US	CDO PROP US	719011AB4	US719011AB41	719011AB4
236	CDO	CDO AMERICAS	CDO CLO SECONDARY US	92327EAC6	US92327EAC66	92327EAC6
237	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	70509BAG9	US70509BAG95	70509BAG9

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
179	HELIO 1A A HELIOS SERIES I MULTI ASSET CB	12/13/36			5,005,560	
180	AVIV LCDO, LTD FRN 20111222 SERIES# 1A 144A	12/22/11			4,462,725	
181	SCF 1A A1 SOUTH COAST FUNDING	12/21/36			6,057,861	
182	LBSBC 2007-1 N1 NIM LEHMAN BROTHERS SMALL BALANCE	03/27/37			4,369,120	
183	BSCMS 2004-PWR6 X1 BEAR STEARNS COMMERCIAL MORTGA	11/11/41			282,185,819	
184	NEWCA 2005-7A 3 NEWCASTLE CDO LTD	12/24/50			5,000,000	
185	LBUBS 2005-C3 XCL LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40			217,832,679	
186	WHITE MARLIN CDO LTD FRN 20140922 SERIES# 1A 144A	09/22/14			5,000,000	
187	WBCMT 2007-C30 A3 WACHOVIA BANK COMMERCIAL MORTG	12/15/43			4,000,000	
188	CWHEL 2007-C A COUNTRYWIDE HOME EQUITY LOAN T	05/15/37			9,712,202	
189	OAK HILL CREDIT PARTNERS FRN 20151217 SERIES# 3A 144A	12/17/15			5,000,000	
190	JPMCC 2006-FL1A F JP MORGAN CHASE COMMERCIAL MOR	02/15/20			4,732,691	
191	LBSBC 2007-2 M4 LEHMAN BROTHERS SMALL BALANCE	06/25/35			11,264,000	
192	AIRLIE CLO FRN 20200520 SERIES# 1A 144A	05/20/20			5,500,000	
193	JPMCC 2006-FL1A G JP MORGAN CHASE COMMERCIAL MOR	02/15/20			4,660,912	
194	NCOVE 2005-1A A NORTH COVE CDO LTD	11/11/42			10,099,174	
195	SASC 2006-RF3 2A STRUCTURED ASSET SECURITIES CO	10/25/36			3,934,345	
196	LBUBS 2007-C6 H LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40			10,000,000	
197	LOOMIS SAYLES CBO FRN 20201026 SERIES# 1A 144A	10/26/20			6,000,000	
198	LBUBS 2007-C6 G LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40			8,513,000	
199	EXUM RIDGE CBO FRN 20140622 SERIES# 2A 144A	06/22/14			5,000,000	
200	LBUBS 2007-C7 H LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45			10,000,000	
201	MKP 1A A1L MKP CBO I LTD	02/08/36			9,333,676	
202	CBRE 2007-1A E CBRE REALTY FINANCE CDO LTD	04/07/52			7,000,000	
203	LBUBS 2007-C7 XCL LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45			370,240,691	
204	LBUBS 2007-C7 G LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45			8,000,000	
205	ORCHID STRUCTURED FINANCE CDO LTD FRN 20460106 SERIES# 3A 144A	01/06/46			20,000,000	
206	FFML 2004 FFA M3-A FFML	03/25/24			3,846,883	
207	JPMCC 2002-C3 X1 JP MORGAN CHASE COMM MTGE	07/12/35			109,871,636	
208	INDE2 2A A INDEPENDENCE II CDO LTD	08/07/36			4,455,054	
209	ABCMT 2006-C1 C1 ADVANTA BUSINESS CARD MASTER T	10/20/14			6,839,000	
210	SAYB 2001-1A A SAYBROOK POINT CBO, LIMITED	05/25/36			6,456,857	
211	KKR CLO TRUST FRN 20210515 SERIES# 1A 144A	05/15/21			4,500,000	
212	PUTNAM CBO I LTD 8.310% 20090612 SERIES# 1A 144A	06/12/09			25,584,502	
213	ACCOA 2007-1A A2 ACACIO OPTION ARM CDO LTD	07/10/52			10,000,000	
214	LBSBC 2006-2 N1 NIM LEHMAN BROTHERS SMALL BALANCE	09/27/30			3,247,866	
215	LBUBS 2007-C1 H LB-UBS COMMERCIAL MORTGAGE TRU	02/15/40			9,773,000	
216	WAD FLAGS-FN-30-A-1N X	09/25/38			16,552,286	
217	FNGT 2001-T2 IO FANNIE MAE	11/25/10			180,970,496	
218	PNCMA 2000-C2 J PNC MORTGAGE ACCEPTANCE CORP	10/12/33			3,559,000	
219	GSMS 2006-CC1 B GS MORTGAGE SECURITIES CORP II	03/21/46			5,000,000	
220	FLAGS-FN-30-A-4N X	10/25/38			14,013,807	
221	LBUBS 2007-C7 J LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45			9,000,000	
222	LATITUDE CLO LTD FRN 20210411 SERIES# 3A 144A	04/11/21			4,000,000	
223	BSCMS 2002-TOP6 X1 BEAR STEARNS COMMERCIAL MORTGA	10/15/36			146,720,556	
224	MARP 2006-2 2A1 MASTR REPERFORMING LOAN TRUST	05/25/36			3,863,434	
225	MARP 2006-1 2A1 MASTR REPERFORMING LOAN TRUST	07/25/35			3,741,001	
226	SASC 2005-S5 A2 STRUCTURED ASSET SECURITIES CO	08/25/35			2,642,779	
227	MSC1 MORGAN STANLEY CAPITAL I	03/15/44			9,345,000	
228	WBCMT 2004-C10 XC WACHOVIA BANK COMMERCIAL MORTG	02/15/41			134,921,498	
229	CGCMT 2006-C5 G CITIGROUP COMMERCIAL MORTGAGE	10/15/49			8,037,000	
230	GECMC 2001-2 X1 GE CAPITAL COMMERCIAL MORTGAGE	08/11/33			90,497,216	
231	SASC 2007-RF2 1A3 STRUCTURED ASSETS SECURITIES C	11/25/37			3,207,606	
232	AFT 99-1A A1 ASST BK LN AIRCRAFT FINANCE TRUST	05/15/24			5,000,000	
233	SASCO 2007-TC1 M2 STRUCTURED ASSET SECURITIES CO	04/25/31			4,830,000	
234	LBUBS 2007-C7 AM LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45			2,725,000	
235	PHOENIX CDO LTD 7.010% 20110331 SERIES# 1A 144A	03/31/11			2,400,392	
236	VENTURE CDO LTD FRN 20160815 SERIES# 1A 144A	08/15/16			3,000,000	
237	PEBBLE CREEK LCDO LTD FRN 20140622 SERIES# 2A 144A	06/22/14			3,500,000	

	A	B	C	D	E
3	Account	DBS Entity	DBS Entity Name	Division	Region
238	GACV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
239	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
240	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
241	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
242	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
243	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
244	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
245	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
246	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
247	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
248	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
249	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
250	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
251	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
252	07100CS16	0000	LEHMAN BROTHERS INC.	PRINCIPAL INVESTING	SUM AMERICAS
253	GMVVB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
254	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
255	GMP2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
256	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
257	GMVVB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
258	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
259	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
260	GAT0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
261	GAMK	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
262	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
263	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
264	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
265	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
266	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
267	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
268	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
269	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
270	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
271	G1BV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
272	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
273	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
274	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
275	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
276	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
277	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
278	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
279	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
280	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
281	GMDQ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
282	G1GO	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS
283	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
284	GMFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
285	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
286	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
287	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
288	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
289	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
290	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
291	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
292	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
293	GACW	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
294	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
295	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
296	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
238	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	83545YAA1		83545YAA1
239	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	78402KAB1		78402KAB1
240	CDO	CDO AMERICAS	CDO CLO SECONDARY US	40256UAA8	US40256UAA88	40256UAA8
241	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00764PAG5	US00764PAG54	00764PAG5
242	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50177AA5		50177AA5
243	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	14852MAB7	US14852MAB72	14852MAB7
244	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	3136FFTM1		3136FFTM1
245	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46629RAL8		46629RAL8
246	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AE3		863911AE3
247	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	31392ER93		31392ER93
248	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YQ71		46625YQ71
249	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86359DAC1		86359DAC1
250	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	74490BAJ6		74490BAJ6
251	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	55313KAT8		55313KAT8
252	GLOBAL TRADING STRATEGIES	GLOBAL TRADING STRAT-AMER	GLB TRAD STR AM-TRANS PRI	225358AB6	US225358AB65	1KY300598
253	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NLE2	US52519NLE21	52519NLE2
254	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521VAL6		52521VAL6
255	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	38741YDR7		38741YDR7
256	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364GAE3	US86364GAE35	86364GAE3
257	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	05947NFG4		05947NFG4
258	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86362DAC6		86362DAC6
259	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090979
260	CDO	CDO AMERICAS	CDO CLO CASH-SYN HYBRID US	30232MAB4	US30232MAB46	30232MAB4
261	CDO	CDO AMERICAS	CDO CLO SECONDARY US	33842RAC7	US33842RAC79	33842RAC7
262	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	76126CSH6		76126CSH6
263	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YBL6		46625YBL6
264	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	05947UWF1		05947UWF1
265	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52109RAS0		52109RAS0
266	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090987
267	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365HAG5		86365HAG5
268	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	501773CJ2	US501773CJ25	501773CJ2
269	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	361856ER4	US361856ER48	361856ER4
270	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	361856DX2		361856DX2
271	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	90327PAC5		90327PAC5
272	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52204PAC3	US52204PAC32	52204PAC3
273	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	874008AD7		874008AD7
274	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46630EAQ3		46630EAQ3
275	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52521TAS6		52521TAS6
276	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521BAH9		52521BAH9
277	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	589929PC6	US589929PC66	589929PC6
278	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	05473WAE6		05473WAE6
279	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	02662AAD4		02662AAD4
280	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126671XC5	US126671XC59	126671XC5
281	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	14984XAE8		14984XAE8
282	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	07384YTH9	US07384YTH98	07384YTH9
283	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AD7	US058521AD78	058521AD7
284	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AE5	US058521AE51	058521AE5
285	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	36228CBJ1		36228CBJ1
286	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76110VRZ3	US76110VRZ30	76110VRZ3
287	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	13974CAA6		13974CAA6
288	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	429667AE8		429667AE8
289	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	07325NDY5		07325NDY5
290	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	31392J4L0		31392J4L0
291	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126685AB2		126685AB2
292	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359WAC9		86359WAC9
293	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	863576DU5		863576DU5
294	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	05950QBQ3		05950QBQ3
295	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	002561AA6		002561AA6
296	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	15719MAA9		15719MAA9

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
238	SONIC 2006-1A A2 SONIC CAPITAL LLC	12/20/31			2,866,500	
239	SASC 2007-BHC1 A2 STRUCTURED ASSET SECURITIES CO	12/18/49			3,929,000	
240	GULF STREAM - SEXTANT CLO LTD VARIABLE RATE BOND 20210617 SERIES# 1A 144A	06/17/21			5,000,000	
241	AERCO 1X B1 AERCO LIMITED	07/15/23			9,533,016	
242	LBCMT 2007-C3 J LB COMMERCIAL CONDUIT MORTGAGE	07/15/44			7,296,000	
243	CSTLE 2003-1A A2 CASTLE TRUST	05/15/27			2,296,820	
244	FNR 389-6 FANNIE MAE	07/25/38			12,985,823	
245	JPMCC 2006-FL2A H JP MORGAN CHASE COMMERCIAL MOR	11/15/18			2,621,530	
246	SASC 2006-RF4 2AP SASCO LLC	10/25/36			2,545,507	
247	FNA 2002-M2 N FANNIE MAE-	08/25/12			49,741,965	
248	JPMCC 2006-LDP6 X1 JP MORGAN CHASE COMMERCIAL MOR	04/15/43			463,142,348	
249	LBSBC 2005-1A AIO LEHMAN BROTHERS SMALL BALANCE	02/01/30			96,911,689	
250	PMNT 2005-C2A C PROVIDIAN MASTER NOTE TRUST	11/15/12			2,160,000	
251	MLCFC07-7 F MERRILL LYNCH/COUNTRYWIDE COMM	06/12/50			8,000,000	
252	CREDIT GENESIS FRN 20100623 SERIES# 1A 144A	06/23/10			2,000,000	
253	LBFR 2005-LLFA K LEHMAN BROTHERS FLOATING RATE	07/15/18			2,500,000	
254	LBSBC 2007-2 M5 LEHMAN BROTHERS SMALL BALANCE	06/25/37			6,259,000	
255	GRANM 2007-2 2A1 GRANITE MASTER ISSUER PLC	12/17/54			2,000,000	
256	SASCO 2007-TC1 M3 STRUCTURED ASSET SECURITIES CO	04/25/31			4,114,000	
257	BALL 2004-BBA4 K BANC OF AMERICA LARGE LOAN INC	06/15/18			2,273,912	
258	SASC 2008-RF1 AO STRUCTURED ASSET SECURITIES CO	03/25/33			2,337,635	
259	FLAGS-FN-15-A-1N X	09/25/38			11,604,302	
260	SGS HY CREDIT FUND - EXUM RIDGE CBO FRN 20110922 SERIES# 1A 144A	09/22/11			3,000,000	
261	FLAGSHIP CLO FRN 20190920 SERIES# 1A 144A	09/20/19			2,500,000	
262	RACER 2004-25TR A4 RACERS	07/14/39			3,000,000	
263	JPMCC 2004-LN2 X1 JP MORGAN CHASE COMMERCIAL MOR	07/15/41			115,649,345	
264	BACM 2004-4 XC BANC OF AMERICA COMMERCIAL MOR	07/10/42			122,337,134	
265	LBUBS 2007-C7 K LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45			6,000,000	
266	WAD FLAGS-FN-30-A-2N X	09/25/38			8,684,392	
267	SASC08-1T 1A5 STRUCTURED ASSET SECURITIES CO	02/01/33			27,008,426	
268	LBCMT 98-C4 G CMO SER 98-C4 LB COMMERCIAL MORTGAGE TR-144A	10/15/35			2,000,000	
269	GMACM 2006-HE1 A GMAC MORTGAGE CORP LOAN TRUST	11/25/36			2,321,776	
270	GMACM 2004-HE5 A5 GMAC MORTGAGE CORP LOAN TRUST	09/25/34			2,486,000	
271	USAOT 2007-1 A3 USAA AUTO OWNER TRUST	10/17/11			1,500,000	
272	LIFT 1 A1 ASSETBK LOAN LEASE INVESTMENT FLIGHT TRUST	07/15/31			3,000,000	
273	THOM 2006-1A B TAHOMA CDO LTD	06/18/47			29,215,386	
274	JPMCC 2006-CB17 H JP MORGAN CHASE COMMERCIAL MOR	12/12/43			5,000,000	
275	LBFR 2006-LLFA E LEHMAN BROTHERS FLOATING RATE	09/15/21			1,737,754	
276	LBSBC 2006-3A B LEHMAN BROTHERS SMALL BALANCE	12/25/36			3,000,000	
277	MLMI 97-C2 IO MERRILL LYNCH MORTGAGE INVSTRS	12/10/29			29,455,457	
278	AYRES 2005-1A A3 AYRESOME CDO I LTD	11/08/45			16,584,154	
279	AHM 2007-SD2 M3 AMERICAN HOME MORTGAGE ASSETS	06/25/37			12,547,000	
280	CWHEL 2003-A A COUNTRYWIDE HOME EQUITY LOAN T	03/15/29			2,545,704	
281	CEAGO 2007-1A C CEAGO ABD CDO	10/06/47			11,375,652	
282	BSABS 2004-SD2 A1 BEAR STEARNS ASSET BACKED SECU	03/25/44			3,246,452	
283	BALLANTYNE 2006-1A B1 BALLANTYNE	05/02/36			5,000,000	
284	BALLANTYNE 2006-1A B2 BALLANTYNE	05/02/36			5,000,000	
285	GSMS 1998-GLII G GS MORTGAGE SECURITIES CORP II	04/13/31			1,460,000	
286	RFMS2 2005-HS1 AII RESIDENTIAL FUNDING MORTGAGE S	10/25/35			2,930,876	
287	CARAT 2007-2 APT CAPITAL AUTO RECEIVABLES ASSET	02/18/14			1,159,798	
288	HGSC 2005-1A C HIGH GRADE STRUCTURED CREDIT C	04/06/40			11,000,000	
289	BAYV 2006-B B1 BAYVIEW FINANCIAL ACQUISITION	04/28/36			3,667,000	
290	FNA 2003-M1 X FANNIE MAE-	02/25/33			86,350,268	
291	CWHEL 2005-B 2A COUNTRYWIDE HOME EQUITY LOAN T	05/15/35			2,703,920	
292	SASC 2006-S3 M1 STRUCTURED ASSET SECURITIES CO	09/25/36			20,000,000	
293	SASC 2005-S7 M1 STRUCTURED ASSET SECURITIES CO	12/25/35			6,727,000	
294	BALL 2006-BIX1 KCP BANC OF AMERICA LARGE LOAN INC	10/15/19			1,194,688	
295	ABAC 2006-HG1A A1 ABACUS LTD	11/28/46			72,236,540	
296	CETUS 2006-2A A1 CETUS ABS CDO	12/20/46			10,000,000	

	A	B	C	D	E
3	Account	DBS Entity	DBS Entity Name	Division	Region
297	GACV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
298	GMI7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
299	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
300	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
301	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
302	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
303	GMZ7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
304	GM5N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
305	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
306	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
307	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
308	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
309	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
310	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
311	GMI7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
312	GMRP	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
313	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
314	GAJ3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
315	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
316	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
317	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
318	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
319	GAFM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
320	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
321	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
322	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
323	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
324	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
325	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
326	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
327	GMU9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
328	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
329	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
330	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
331	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
332	GMRY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
333	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
334	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
335	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
336	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
337	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
338	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
339	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
340	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
341	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
342	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
343	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
344	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
345	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
346	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
347	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
348	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
349	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
350	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
351	GAI9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
352	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
353	GA91	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
354	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
355	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
297	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	25755TAA8	US25755TAA88	25755TAA8
298	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	80585BAB6		80585BAB6
299	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	437089AA3	US437089AA30	437089AA3
300	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86361NAC5		86361NAC5
301	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YH89		46625YH89
302	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	G78348AA0		G78348AA0
303	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AE5	US058521AE51	058521AE5
304	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	362341FS3		362341FS3
305	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863572GB3		863572GB3
306	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	05950QBN0		05950QBN0
307	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383FXT0		07383FXT0
308	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DRP4		86359DRP4
309	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	50180YAA0		50180YAA0
310	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50180JAD7	US50180JAD72	50180JAD7
311	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	22822RAJ9		22822RAJ9
312	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			WI0090985
313	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	863572KZ5		863572KZ5
314	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52524MAB5	US52524MAB54	52524MAB5
315	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	00764PAW0	US00764PAW05	00764PAW0
316	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	G89482106		G89482106
317	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HWU4		52108HWU4
318	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	20173QAG6	US20173QAG64	20173QAG6
319	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	07325VAB0		07325VAB0
320	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	50180AAB0		50180AAB0
321	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	12497PAB5		12497PAB5
322	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	803827AS3	US803827AS30	803827AS3
323	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	49858W208	US49858W2089	49858W208
324	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	12497SAB9		12497SAB9
325	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86364GAF0	US86364GAF00	86364GAF0
326	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	23242QAE2		23242QAE2
327	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	05874KAC1	US05874KAC18	05874KAC1
328	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	80918HAC9		80918HAC9
329	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DQF7		86359DQF7
330	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DMH7		86359DMH7
331	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76110VQY7		76110VQY7
332	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS			WI0089372
333	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	785778ND9		785778ND9
334	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DQG5		86359DQG5
335	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	39538RAF6		39538RAF6
336	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DMJ3		86359DMJ3
337	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AK9		863911AK9
338	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AH6		863911AH6
339	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	02926PAC5	US02926PAC59	02926PAC5
340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AK7		863592AK7
341	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AJ2		863911AJ2
342	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AL7		863911AL7
343	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50177AAZ2		50177AAZ2
344	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	525170CG9		525170CG9
345	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DCA3		86359DCA3
346	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	45343PAB1		45343PAB1
347	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AJ0		863592AJ0
348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	45343PAD7		45343PAD7
349	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	29078PAB6	US29078PAB67	29078PAB6
350	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AL5		863592AL5
351	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359BYW5		86359BYW5
352	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	63155PAC9		63155PAC9
353	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	40430HCN6	US40430HCN61	40430HCN6
354	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AH4		863592AH4
355	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	25466KEQ8	US25466KEQ85	25466KEQ8

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
297	DPABS 2007-1 A2 144A 3C7 DOMINOS PIZZA MASTER ISSUER LL	04/25/37			1,455,000	
298	SBAC 2005-1A B SBA CMBS TRUST	11/15/35			1,100,000	
299	INDS 2006-1 A1 INDYMAC SECONDS ASSET BACKED T	05/25/36			2,596,143	
300	SASC 2006-GEL4 A3 STRUCTURED ASSET SECURITIES CO	10/25/36			2,081,000	
301	JPMCC 2006-FL1A E JP MORGAN CHASE COMMERCIAL MOR	02/15/20			1,219,457	
302	SAYB 2001-1X A REGS SAYBROOK POINT CBO, LIMITED	02/25/31			1,807,920	
303	BALLANTYNE 2006-1A B2 BALLANTYNE	05/02/36			4,000,000	
304	GSR 2005-AR4 X GSR MORTGAGE LOAN TRUST	07/25/35			294,904,637	
305	SASCO 95-2-I B1 CMO SER 95-2 STRUCTURED ASSET SECS CORP	09/25/36			1,090,775	
306	BALL 2006-BIX1 JCP BANC OF AMERICA LARGE LOAN INC	10/15/19			1,015,485	
307	BSCMS 2003-T12 X2 BEAR STEARNS COMMERCIAL MORTGA	08/13/39			75,375,684	
308	SASC 2005-GEL4 M4 STRUCTURED ASSET SECURITIES CO	08/25/35			3,784,000	
309	LBBSN 2006-3A N1 LEHMAN BROTHERS SMALL BALANCE	12/27/36			1,073,314	
310	LBUBS 2007-C2 A3 LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40			1,025,000	
311	CCI 2006-1A C CROWN CASTLE TOWERS LLC	11/15/36			1,000,000	
312	FLAGS-FN-30-A-6N X	10/25/38			5,515,439	
313	SASC 96-CFL H CMO SER 96-CFL STRUCTURED ASSET SECS CORP	02/25/28			885,815	
314	LXS 2007-9 1A1 LEHMAN XS TRUST	06/25/37			1,513,506	
315	AERCO 2A B2 AERCO LTD	07/15/25			42,741,789	
316	TORO ABS CDO I PREF	01/01/00			1,750	
317	LBUBS 2003-C8 XCP LB-UBS COMMERCIAL MORTGAGE TST	09/15/37			103,238,233	
318	GCCFC 2007-GG9 AM GREENWICH CAPITAL COMMERCIAL F	03/10/39			1,000,000	
319	BAYV 2007-A 1A1 BAYVIEW FINANCIAL ACQUISITION	05/28/37			942,344	
320	LBBSN 2005-2A N2 LEHMAN BROTHERS SMALL BALANCE	09/27/30			868,522	
321	CBCL 10A B CREDIT-BASED ASSET SERVICING A	06/07/39			5,500,000	
322	SASCO NIM 2003-S A SASCO	12/28/33			3,264,114	
323	KLEROS PFD FDG VI LTD PREF SHS	01/01/00			7,000	
324	CBCL 11A B CREDIT-BASED ASSET SERVICING A	09/15/39			7,000,000	
325	SASCO 2007-TC1 M4 STRUCTURED ASSET SECURITIES CO	04/25/31			1,879,000	
326	CWHEL 2006-E 2A COUNTRYWIDE HOME EQUITY LOAN T	07/15/36			1,498,246	
327	BALLYROCK ABS CDO LTD FRN 20470806 SERIES# 1A 144A	08/06/47			41,250,000	
328	SCORP 2006-1A A2A SCORPIUS CDO	11/07/46			7,000,000	
329	SASC 2005-RF4 B3 STRUCTURED ASSET SECURITIES CO	07/25/35			894,907	
330	SASC 2005-RF3 B3 STRUCTURED ASSET SECURITIES CO	06/25/35			997,228	
331	RFMS2 2004-HS3 A RESIDENTIAL FUNDING MORTGAGE S	09/25/29			1,193,520	
332	CBASS07-CB5 NIM-NOTES	06/25/37			3,179,216	
333	SACO 2005-10 1A1 SACO I INC	11/25/33			1,365,374	
334	SASC 2005-RF4 B4 STRUCTURED ASSET SECURITIES CO	07/25/35			794,738	
335	GPMF 2005-AR1 M1 GREENPOINT MORTGAGE FUNDING TR	06/25/45			2,593,185	
336	SASC 2005-RF3 B4 STRUCTURED ASSET SECURITIES CO	06/25/35			873,725	
337	SASC 2006-RF4 B3 SASCO LLC	10/25/36			727,012	
338	SASC 2006-RF4 B1 SASCO LLC	10/25/36			934,650	
339	EAGLE 98-1 M1 CMO SERIES 98-1 AMERN RESIDENAL EAGLE CERT TR	05/25/28			544,113	
340	SASC 2006-RF3 1B3 STRUCTURED ASSET SECURITIES CO	10/25/36			716,077	
341	SASC 2006-RF4 B2 SASCO LLC	10/25/36			829,830	
342	SASC 2006-RF4 B4 SASCO LLC	10/25/36			727,012	
343	LBCMT 2007-C3 K LB COMMERCIAL CONDUIT MORTGAGE	07/15/44			2,000,000	
344	LABS 2005-1 A LEHMAN ABS CORP	09/25/34			751,229	
345	SASCO 2005-RF1 B3 STRUCTURED ASSET SECURITIES CO	03/25/35			626,726	
346	INDE5 5A A2A INDEPENDENCE V CDO LTD	03/06/39			42,100,000	
347	SASC 2006-RF3 1B2 STRUCTURED ASSET SECURITIES CO	10/25/36			806,192	
348	INDE5 5A B INDEPENDENCE V CDO LTD	03/06/39			10,000,000	
349	EAST 00-A A2 ASTBK LEASE-144A EMBARCADERO AIRCRFT SEC TRUST	08/15/25			577,460	
350	SASC 2006-RF3 1B4 STRUCTURED ASSET SECURITIES CO	10/25/36			717,911	
351	SASC 2004-SC1 B2 STRUCTURED ASSET SECURITIES CO	12/25/29			2,564,612	
352	NASS 20061A A3 NASSAU CDO LTD	12/03/51			9,906,391	
353	HASC 2005-11 2A4 HSI ASSET SECURITIZATION CORP	11/25/35			1,000,000	
354	SASC 2006-RF3 1B1 STRUCTURED ASSET SECURITIES CO	10/25/36			806,192	
355	DCMT 2003-3 A DISCOVER CARD MASTER TRUST I	09/15/12			490,000	

	A	B	C	D	E
3	Account	DBS Entity	DBS Entity Name	Division	Region
356	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
357	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
358	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
359	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
360	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
361	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
362	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
363	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
364	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
365	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
366	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
367	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
368	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
369	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
370	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
371	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
372	GA81	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
373	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
374	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
375	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
376	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
377	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
378	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
379	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
380	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
381	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
382	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
383	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
384	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
385	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
386	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
387	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
388	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
389	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
390	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
391	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
392	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
393	GM8N	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
394	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
395	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
396	07200CP67	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
397	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
398	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
399	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
400	G10M	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
401	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
402	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
403	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
404	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
405	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
406	GMPD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
407	GMP1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
408	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
409	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
410	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
411	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
412	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
413	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
414	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
356	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	83744UAK6		83744UAK6
357	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52521TAG2		52521TAG2
358	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BVY4		86359BVY4
359	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	17305ECM5	US17305ECM57	17305ECM5
360	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DRX7		86359DRX7
361	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86361AAE9		86361AAE9
362	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863572SK0	US863572SK05	863572SK0
363	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86363MAN1		86363MAN1
364	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	37638NAB7		37638NAB7
365	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	76126CUM2	US76126CUM27	76126CUM2
366	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BVZ1		86359BVZ1
367	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HLA0		52108HLA0
368	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DPS0		86359DPS0
369	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AF0		863911AF0
370	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DCB1		86359DCB1
371	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	07324QCU8		07324QCU8
372	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783766QH4		783766QH4
373	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	23322BMZ8		23322BMZ8
374	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DFC6		86359DFC6
375	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	74436JDT1	US74436JDT16	74436JDT1
376	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625MKR9		46625MKR9
377	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	09070FAE2		09070FAE2
378	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DRY5		86359DRY5
379	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	76112B3R9	US76112B3R98	76112B3R9
380	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DFB8		86359DFB8
381	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86361NAL5		86361NAL5
382	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	55264TCX7		55264TCX7
383	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DQH3		86359DQH3
384	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	52902YAC9		52902YAC9
385	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DMK0		86359DMK0
386	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AM5		863911AM5
387	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BQ87		86359BQ87
388	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86361AAF6		86361AAF6
389	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWM5		86359DWM5
390	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863572TZ6	US863572TZ64	863572TZ6
391	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86361NAA9		86361NAA9
392	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DRZ2		86359DRZ2
393	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52522CAK9		52522CAK9
394	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625M6U8		46625M6U8
395	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BQ95		86359BQ95
396	FIRM FINANCING	EMG AMERICAS	M/B EMG AMERICA		USP8716HAA16	1CL820571
397	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	870752AB8		870752AB8
398	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWN3		86359DWN3
399	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BWA5		86359BWA5
400	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	204012AD0	US204012AD09	204012AD0
401	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745MYY3	US61745MYY38	61745MYY3
402	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXU6		86359DXU6
403	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	50211MAG6	US50211MAG69	50211MAG6
404	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	870752AA0	US870752AA04	870752AA0
405	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BR29		86359BR29
406	CDO	CDO PROP US	CDO PROP US	076036AF9	US076036AF92	076036AF9
407	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	004421HD8	US004421HD84	004421HD8
408	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22541S2Q0	US22541S2Q08	22541S2Q0
409	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AM3		863592AM3
410	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	361849UG5		361849UG5
411	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DCC9		86359DCC9
412	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863572A78		863572A78
413	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	36828QNU6	US36828QNU66	36828QNU6
414	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61910DBF8		61910DBF8

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
356	SCF 9A D SOUTH COAST FUNDING	12/05/47			4,722,497	
357	LBFR 2006-LLFA X2 LEHMAN BROTHERS FLOATING RATE	09/15/21			928,714,793	
358	SASC 2004-NP1 M1 STRUCTURED ASSET SECURITIES CO	07/25/34			822,000	
359	CCCIT 2005-A3 A3 CITIBANK CREDIT CARD ISSUANCE	04/24/14			474,465	
360	SASC05-RF5 B3 STRUCTURED ASSET SECURITIES CO	08/25/35			595,280	
361	SASC 2006-RF2 B3 STRUCTURED ASSET SECURITIES CO	05/25/36			684,672	
362	SASCO 98-RF1 A SER 98-RF1 STRUCTURED ASSET SECS-PRV PLMT	04/15/27			453,055	
363	SASCO 2007-GEL2 B2 STRUCTURED ASSET SECURITIES CO	05/25/37			7,126,772	
364	GLCR 2006-4A A2 GLACIER FUNDING CDO LTD	10/12/45			8,808,571	
365	RACER 05-23P AYRESOME RACERS	02/01/19			772,000	
366	SASC 2004-NP1 M2 STRUCTURED ASSET SECURITIES CO	07/25/34			658,000	
367	LBUBS 2002-C2 X-CP CMO 02-C2 COMMERCIAL MORTGAGE TRUST	07/11/35			41,972,608	
368	SASC 2005-S5 M4 STRUCTURED ASSET SECURITIES CO	08/25/35			5,000,000	
369	SASC 2006-RF4 2AX SASCO LLC	10/25/36			2,105,221	
370	SASCO 2005-RF1 B4 STRUCTURED ASSET SECURITIES CO	03/25/35			447,527	
371	BAYVIEW 2003-AA M1 BAYVIEW	02/25/33			414,077	
372	RYMS 94-5 M3 CMO SERIES 94-5 RYLAND MORTGAGE SECS CORP	10/25/23			495,236	
373	DLJCM 00-CKP1 A1B SER 00-CKP1 DLJ COMMERCIAL MORTGAGE CORP	08/10/10			348,910	
374	SASCO 2005-RF2 B4 STRUCTURED ASSET SECURITIES CO	03/25/35			403,298	
375	PSSF 1998-C1 AEC PRUDENTIAL SECURITIES SECURED	07/15/18			14,878,279	
376	JPMCC 2002-CIB4 X2 JP MORGAN CHASE COMMERCIAL MOR	05/12/34			61,992,454	
377	BIRCH 1A A1 BIRCH REAL ESTATE CDO LTD	02/10/38			385,000	
378	SASC05-RF5 B4 STRUCTURED ASSET SECURITIES CO	08/25/35			425,200	
379	RAAC 2006-RP1 A3 RAAC SERIES	10/25/45			376,484	
380	SASCO 2005-RF2 B3 STRUCTURED ASSET SECURITIES CO	03/25/35			403,298	
381	SASC 2006-GEL4 M8 STRUCTURED ASSET SECURITIES CO	10/25/36			5,985,000	
382	MBNAS 2005-A2 A2 MBNA CREDIT CARD MASTER NOTE T	10/15/14			360,000	
383	SASC 2005-RF4 B5 STRUCTURED ASSET SECURITIES CO	07/25/35			597,453	
384	LEXN 2007-3A A2 LEXINGTON CAPITAL FUNDING LTD	04/10/47			5,000,000	
385	SASC 2005-RF3 B5 STRUCTURED ASSET SECURITIES CO	06/25/35			625,823	
386	SASC 2006-RF4 B5 SASCO LLC	10/25/36			626,567	
387	SASC04-NP2 M1 STRUCTURED ASSET SECURITIES CO	06/25/34			609,000	
388	SASC 2006-RF2 B4 STRUCTURED ASSET SECURITIES CO	05/25/36			532,522	
389	SASC05-RF6 B3 STRUCTURED ASSET SECURITIES CO	12/25/35			388,630	
390	SASCO 98-RF2 A SER 98-RF2 STRUCTURED ASSET SECS-PRV PLMT	07/15/27			318,931	
391	SASC 2006-GEL4 A1 STRUCTURED ASSET SECURITIES CO	10/25/36			344,941	
392	SASC05-RF5 B5 STRUCTURED ASSET SECURITIES CO	08/25/35			510,240	
393	LXS 06-14N M-1-I LEHMAN XS TRUST	09/25/46			3,851,573	
394	JPMCC 2004-CB9 A2 JP MORGAN CHASE COMMERCIAL MOR	06/12/41			300,000	
395	SASC04-NP2 M2 STRUCTURED ASSET SECURITIES CO	06/25/34			487,000	
396	SOCIEDAD DE INVERSIONES PAMPA CALICHERA 7.750% 20220214 SERIES# REGS	02/14/22			270,000	
397	SMRTF 2007-1 B SWIFT MASTER AUTO RECEIVABLES	06/15/12			375,000	
398	SASC05-RF6 B4 STRUCTURED ASSET SECURITIES CO	12/25/35			340,069	
399	SASC 2004-NP1 B STRUCTURED ASSET SECURITIES CO	07/25/34			329,000	
400	COMLP 87A A - 4 1987-A BONDS COMMUNITY PROGRAM LOAN TRUST	10/01/18			248,557	
401	MSC 2004-IQ7 A2 MORGAN STANLEY CAPITAL I	06/15/38			260,958	
402	SASC 2006-RF1 B3 STRUCTURED ASSET SECURITIES CO	01/25/36			351,545	
403	LNR CDO 2003-1 LTD SERIES 2003-1 CLASS E-FL 144A R/MD 8.50 07/23/2036	07/23/36			250,000	
404	SMRTF 2007-1 A SWIFT MASTER AUTO RECEIVABLES	06/15/12			250,000	
405	SASC04-NP2 B STRUCTURED ASSET SECURITIES CO	06/25/34			306,000	
406	BEDFORD CDO LTD 8.080% 20110511 SERIES# 1A 144A	05/11/11			228,932	
407	ACE 2004-SD1 A1 ACE SECURITIES CORP	11/25/33			258,965	
408	CSFB 2004-C5 A3 CS FIRST BOSTON MORTGAGE SECUR	11/15/37			245,000	
409	SASC 2006-RF3 1B5 STRUCTURED ASSET SECURITIES CO	10/25/36			468,621	
410	GMACC 2002-C1 X2 GMAC COMM MTG SEC INC	11/15/39			57,982,283	
411	SASCO 2005-RF1 B5 STRUCTURED ASSET SECURITIES CO	03/25/35			357,459	
412	SASCO 99-RF1 A CMO SER 99-RF1 STRUC ASST SEC CRP PV PMT-144A	10/15/28			229,442	
413	GECMC 2005-C3 A5 GE CAPITAL COMMERCIAL MORTGAGE	07/10/45			234,000	
414	MCFI 1996-MC1 X2 MORTGAGE CAPITAL FUNDING INC	10/15/19			3,434,853	

	A	B	C	D	E
3	Account	DBS Entity	DBS Entity Name	Division	Region
415	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
416	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
417	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
418	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
419	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
420	GMWE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
421	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
422	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
423	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
424	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
425	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
426	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
427	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
428	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
429	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
430	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
431	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
432	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
433	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
434	GA19	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
435	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
436	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
437	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
438	GMP2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
439	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
440	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
441	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
442	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
443	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
444	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
445	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
446	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
447	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
448	G1DR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
449	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
450	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
451	GMX0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
452	GAZ8	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
453	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
454	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
455	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
456	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
457	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
458	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
459	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
460	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
461	GAL1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
462	GM1H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
463	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
464	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
465	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
466	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
467	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
468	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
469	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
470	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
471	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
472	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
473	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
415	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	216444AE9		216444AE9
416	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXV4		86359DXV4
417	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	59022HFV9		59022HFV9
418	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	201730AJ7		201730AJ7
419	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWW1		86359DWW1
420	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52519NLD4	US52519NLD48	52519NLD4
421	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86361NAM3		86361NAM3
422	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86362QAJ2		86362QAJ2
423	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86361AAG4		86361AAG4
424	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWP8		86359DWP8
425	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	785778FP1		785778FP1
426	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWW9		86359DWW9
427	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HFL3	US52108HFL33	52108HFL3
428	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52521VAE2		52521VAE2
429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXW2		86359DXW2
430	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	929766LX9		929766LX9
431	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	600785AG4		600785AG4
432	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	G46679109		G46679109
433	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	870752AC6		870752AC6
434	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359BYY1		86359BYY1
435	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86362QAL7		86362QAL7
436	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HE34	US52108HE344	52108HE34
437	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359WAF2		86359WAF2
438	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	123281AW7		123281AW7
439	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			RMSC936AC
440	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359WAL9		86359WAL9
441	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745MFH1	US61745MFH16	61745MFH1
442	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DFD4		86359DFD4
443	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HZX5		52108HZX5
444	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAD6		86362CAD6
445	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572GL1		863572GL1
446	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	9292277H3		9292277H3
447	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	36828QNT9		36828QNT9
448	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	34528YAC1	US34528YAC12	34528YAC1
449	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAE4		86362CAE4
450	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86362QAK9		86362QAK9
451	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359WAE5	US86359WAE57	86359WAE5
452	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			SLCMOCR
453	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86363TAG1		86363TAG1
454	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	23322BKE7	US23322BKE73	23322BKE7
455	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	785778MK4	US785778MK40	785778MK4
456	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86360XAL4		86360XAL4
457	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	59023UAG7		59023UAG7
458	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22541SAC2		22541SAC2
459	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108H6U3		52108H6U3
460	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	05366VAK4		05366VAK4
461	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	07845AAA9	US07845AAA97	07845AAA9
462	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASRF3BI6		SASRF3BI6
463	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50180JAN5		50180JAN5
464	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAG2		52524NAG2
465	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365HAD2		86365HAD2
466	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	67572GAG6		67572GAG6
467	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWZ6		86359DWZ6
468	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAG9		86362CAG9
469	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DXC6		86359DXC6
470	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AF8		863592AF8
471	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAF1		86362CAF1
472	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	48249QAC6		48249QAC6
473	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NKU7		52519NKU7

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
415	COOL 2005-1A D COOLIDGE FUNDING LTD	07/09/40			6,260,758	
416	SASC 2006-RF1 B4 STRUCTURED ASSET SECURITIES CO	01/25/36			281,542	
417	MLMT 2005-MKB2 A2 MERRILL LYNCH MORTGAGE TRUST	09/12/42			187,500	
418	CMAT 99-C1 X CMO SERIES 99-C1 COMMERCIAL MTGE ASSET TRUST	06/17/20			6,405,553	
419	SASC 2005-RF7 B3 STRUCTURED ASSET SECURITIES CO	11/25/35			219,775	
420	LBFR 2005-LLFA J LEHMAN BROTHERS FLOATING RATE	07/15/18			200,000	
421	SASC 2006-GEL4 B1 STRUCTURED ASSET SECURITIES CO	10/25/36			4,529,000	
422	SASCO 2007-GEL1 M6 STRUCTURED ASSET SECURITIES CO	01/25/37			2,632,000	
423	SASC 2006-RF2 B5 STRUCTURED ASSET SECURITIES CO	05/25/36			380,373	
424	SASC05-RF6 B5 STRUCTURED ASSET SECURITIES CO	12/25/35			291,758	
425	SACO 2005-4 M5 SACO I INC	06/25/35			3,136,000	
426	SASC 2005-RF7 B4 STRUCTURED ASSET SECURITIES CO	11/25/35			195,990	
427	LBUBS 01-C3 A2 SERIES 01-C3 LB-UBS COMMERCIAL MORTGAGE TST	06/15/11			150,000	
428	LBSBC 2007-2 2A2 LEHMAN BROTHERS SMALL BALANCE	06/25/37			0	
429	SASC06-RF1 B5 STRUCTURED ASSET SECURITIES CO	02/01/36			281,555	
430	WBCMT 2003-C8 A3 WACHOVIA BANK COMMERCIAL MORTG	11/15/35			150,000	
431	MILT 2004-1A C MILLERTON ABS CDO	12/04/39			4,760,110	
432	HUNTINGTON CDO LTD PREF	01/01/00			1,775	
433	SMRTF 2007-1 C SWIFT MASTER AUTO RECEIVABLES	06/15/12			225,000	
434	SASC 2004-SC1 B4 STRUCTURED ASSET SECURITIES CO	12/25/29			1,903,092	
435	SASCO 2007-GEL1 M8 STRUCTURED ASSET SECURITIES CO	01/25/37			4,061,000	
436	LBUBS 2004-C4 A3 LB-UBS COMMERCIAL MORTGAGE TRU	06/01/29			130,000	
437	SASC 2006-S3 M4 STRUCTURED ASSET SECURITIES CO	09/25/36			8,647,322	
438	BLX 2003-2A A BUSINESS LOAN EXPRESS	01/25/32			256,964	
439	RMSC 1993-6A C1 RYLAND MTGESECS CORP-144A PRIV PLACEMENT	12/29/31			357,215	
440	SASC 2006-S3 M9 STRUCTURED ASSET SECURITIES CO	09/25/36			4,179,000	
441	MSC 98-HF1 X CMO SER 98-HF1 MORGAN STANLEY CAPITAL I	02/15/18			10,750,097	
442	SASCO 2005-RF2 B5 STRUCTURED ASSET SECURITIES CO	03/25/35			198,653	
443	LBUBS 2004-C2 A3 LB-UBS COMMERCIAL MORTGAGE TRU	03/01/29			120,000	
444	SASC 2007-RF1 B1 STRUCTURED ASSET SECURITIES CO	03/25/37			1,145,043	
445	SASCO 95-2 IIB2 CMO SER 95-2 STRUCTURED ASSET SECS CORP	09/25/26			257,628	
446	WAMU 2003-S6 1X WASHINGTON MUT MORTG SEC CORP	07/25/18			877,989	
447	GECMC 2005-C3 A4 GE CAPITAL COMMERCIAL MORTGAGE	07/10/45			100,000	
448	FORDO 2008-B A2 FORD CREDIT AUTO OWNER TRUST	12/15/10			100,000	
449	SASC 2007-RF1 B2 STRUCTURED ASSET SECURITIES CO	03/25/37			1,030,051	
450	SASCO 2007-GEL1 M7 STRUCTURED ASSET SECURITIES CO	01/25/37			2,000,000	
451	SASC 2006-S3 M3 STRUCTURED ASSET SECURITIES CO	09/25/36			5,185,348	
452	SHEARSON LEHMAN CMO TRUST C PRIVATE PLACEMENT RESIDUAL	10/20/17			769,138	
453	SASC07-4A 3A2 STRUCTURED ASSET SECURITIES CO	07/01/22			12,121,909	
454	DLJCM 00-CF1 A1B SERIES 00-CF1DLJ COMMERCIAL MORTGAGE CORP	05/10/10			83,498	
455	SACO 2005-9 A1 SACO I INC	12/25/35			200,613	
456	SASC 2006-GEL3 B1 STRUCTURED ASSET SECURITIES CO	07/25/36			3,766,000	
457	MLFT 2006-1 MERRILL LYNCH FLOATING TRUST	06/15/22			195,106,842	
458	CSFB 2004-C1 A3 CS FIRST BOSTON MORTGAGE SECUR	01/15/37			85,000	
459	LBUBS 2005-C5 A3 LB-UBS COMMERCIAL MORTGAGE TRU	09/15/40			87,000	
460	ACAP 2000-1I D1 AVIATION CAPITAL GROUP TRUST	11/15/25			2,024,278	
461	BLHV 2006-1A NOTE BELLE HAVEN ABS CDO LTD	07/05/46			4,000,000	
462	SASCO 98-RF3 B-IO CMO SER 98 STRUCTURED ASSET SEC-144A	06/15/28			35,038,031	
463	LBUBS 2007-C2 XCP LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40			3,716,131	
464	LBFR 2007-LLFA X1 LEHMAN BROTHERS FLOATING RATE	06/15/22			335,260,001	
465	SASC 2008-1 1A4 STRUCTURED ASSET SECURITIES CO	02/25/33			395,437	
466	OCTAN 2006-1A E OCTANS CDO LTD	10/10/41			7,500,000	
467	SASC 2005-RF7 B5 STRUCTURED ASSET SECURITIES CO	11/25/35			121,780	
468	SASC 2007-RF1 B4 STRUCTURED ASSET SECURITIES CO	03/25/37			801,043	
469	SASC 2006-S1 A1 STRUCTURED ASSET SECURITIES CO	03/25/36			129,710	
470	SASC 2006-RF3 1AX STRUCTURED ASSET SECURITIES CO	10/25/36			385,115	
471	SASC 2007-RF1 B3 STRUCTURED ASSET SECURITIES CO	03/25/37			687,026	
472	KLIO 2004-2A B KLIO FUNDING LTD	10/29/39			1,096,411	
473	LBFR 2005-LLFA X2 LEHMAN BROTHERS FLOATING RATE	07/15/18			81,800,000	

	A	B	C	D	E
3	Account	DBS Entity	DBS Entity Name	Division	Region
474	GA19	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
475	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
476	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
477	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
478	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
479	G137	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
480	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
481	GA8L	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS
482	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
483	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
484	GMWVE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
485	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
486	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
487	GMI7	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
488	GAJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
489	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
490	G1LH	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
491	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
492	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
493	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
494	G1FE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
495	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
496	GM1H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
497	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
498	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
499	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
500	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
501	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
502	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
503	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
504	GMEF	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
505	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
506	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
507	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
508	GM1H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
509	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
510	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
511	GMRX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
512	G13T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
513	GA8L	0000	LEHMAN BROTHERS INC.	SUM-INVESTMENT MANAGEMENT	SUM AMERICAS
514	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
515	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
516	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
517	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
518	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
519	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
520	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
521	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
522	GM10	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
523	G1DA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
524	GMRX	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
525	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
526	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
527	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
528	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
529	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
530	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
531	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
532	GA92	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
474	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359PAP5	US86359PAP53	86359PAP5
475	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HK60		52108HK60
476	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DHS9		86359DHS9
477	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAH7		86362CAH7
478	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWQ6		86359DWQ6
479	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	126683AA9		126683AA9
480	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	396789FR5	US396789FR52	396789FR5
481	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	59802RAT3	US59802RAT32	59802RAT3
482	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DML8		86359DML8
483	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AN1		863592AN1
484	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52519NJE5	US52519NJE58	52519NJE5
485	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359BM81		86359BM81
486	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DHR1		86359DHR1
487	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	22822RAN0	US22822RAN08	22822RAN0
488	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863592AC5		863592AC5
489	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AN3		863911AN3
490	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	36185HDH3		36185HDH3
491	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383FJC3	US07383FJC32	07383FJC3
492	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	361849VP4		361849VP4
493	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	543171AJ1	US543171AJ19	543171AJ1
494	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	483573AA9	US483573AA94	483573AA9
495	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXX0		86359DXX0
496	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863572WH2		863572WH2
497	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	92978YAB6		92978YAB6
498	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	74438VAH1		74438VAH1
499	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61746WHF0	US61746WHF05	61746WHF0
500	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745MT29	US61745MT290	61745MT29
501	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	31359P3P9		31359P3P9
502	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DPN1		86359DPN1
503	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	65535VQU5		65535VQU5
504	HIGH YIELD	HIGH YIELD - AME	HY DISTRESSED US			WE478
505	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NMU5		52519NMU5
506	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07383FQ35		07383FQ35
507	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HFH2	US52108HFH21	52108HFH2
508	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SAS98RF22		SAS98RF22
509	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	20173MAG5	US20173MAG50	20173MAG5
510	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783766RY6		783766RY6
511	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	74732XAD9		74732XAD9
512	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			CMSTAH
513	ASSET MANAGEMENT PRINCIPAL INV	AM PRINCIPAL INVESTMENTS- AMER	ASSET MGT SEED AMERICAS	92336TAA6	US92336TAA60	92336TAA6
514	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAJ3		86362CAJ3
515	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	863572HU0		863572HU0
516	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	80410RAB2		80410RAB2
517	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	9292277E0		9292277E0
518	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359B4K4		86359B4K4
519	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	78689RAG9	US78689RAG92	78689RAG9
520	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NJS4		52519NJS4
521	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	80410RAC0		80410RAC0
522	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP2C
523	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	319340AA3		319340AA3
524	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	74732XAE7		74732XAE7
525	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	12639LAA5		12639LAA5
526	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	501808208	US5018082082	501808208
527	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	52109N209		52109N209
528	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA			BCC02DY44
529	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	59022HHB1		59022HHB1
530	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DCD7		86359DCD7
531	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS614NC1
532	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS614NC2

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
474	SASC 2006-BC3 B1 STRUCTURED ASSET SECURITIES CO	10/25/36			2,798,746	
475	LBUBS 2004-C6 A5 LB-UBS COMMERCIAL MORTGAGE TRU	08/15/29			60,000	
476	SASC 2005-S3 M9 STRUCTURED ASSET SECURITIES CO	06/25/35			2,083,348	
477	SASC 2007-RF1 B5 STRUCTURED ASSET SECURITIES CO	03/25/37			687,026	
478	SASC05-RF6 B6 STRUCTURED ASSET SECURITIES CO	12/25/35			305,145	
479	CWL 2006-S5 A1 COUNTRYWIDE ASSET-BACKED CERTI	06/25/35			57,460	
480	GCCFC 2004-GG1 A5 GREENWICH CAPITAL COMMERCIAL F	06/10/36			52,000	
481	MIDORI CDO LTD SERIES 2006-1I CLASS SUB RMD .00000001 02/15/2047	02/15/47			2,500,000	
482	SASC 2005-RF3 B6 STRUCTURED ASSET SECURITIES CO	06/25/35			301,085	
483	SASC 2006-RF3 1B6 STRUCTURED ASSET SECURITIES CO	10/25/36			231,876	
484	LBFRFC 2004-LLFA C LEHMAN BROTHERS FLOATING RATE	10/15/17			50,000	
485	SASC 2004-S4 B1 STRUCTURED ASSET SECURITIES CO	12/25/34			2,938,946	
486	SASC 2005-S3 M8 STRUCTURED ASSET SECURITIES CO	06/25/35			2,000,000	
487	CCI 2006-1A G CROWN CASTLE TOWERS LLC	11/15/36			62,000	
488	SASC 2006-RF3 1A3 STRUCTURED ASSET SECURITIES CO	10/25/36			111,597	
489	SASC 2006-RF4 B6 SASCO LLC	10/25/36			258,238	
490	GMAC 2001-HLT2 AII GMAC MORTGAGE CORP LOAN TST	04/25/27			49,441	
491	BSCMS 2002-TOP6 A2 BEAR STEARNS COMM MTG SECS INC	10/15/36			35,000	
492	GMACC 02-C2 A2 CMO SER 02-C2 GMAC COMM MTG SECURITIES INC	10/15/38			33,786	
493	LONGSHORE CDO FUNDING LTD FRN 20460503 SERIES# 1A 144A	05/03/46			1,575,303	
494	KAMP RE 2005 LTD	12/14/10			12,650,000	
495	SASC 2006-RF1 B6 STRUCTURED ASSET SECURITIES CO	01/25/36			177,471	
496	SASCO 98-RF3 A-PO CMO SER 98 STRUCTURED ASSET SEC CORP-144A	06/15/28			36,750	
497	WBCMT 2007-C32 A2 WACHOVIA BANK COMMERCIAL MORTG	06/15/49			30,000	
498	PSFAF1 CERTS PRUDENTIAL SECURITIES FINANCIA	11/15/35			2,851,072	
499	MSDWC 01-TOP3 A4 SR 01-TOP3 MORGAN STANLY DEAN WITTER CAPI	06/15/11			28,680	
500	MSC 2004-HQ4 A5 MORGAN STANLEY CAPITAL I	04/14/40			30,000	
501	FNR 97-M4 N FEDERAL NATIONAL MTGE ASSN	11/17/36			10,600,668	
502	SASC 2005-S5 A2 STRUCTURED ASSET SECURITIES CO	08/25/35			27,807	
503	NAA 2005-S4 M4 NOMURA ASSET ACCEPTANCE CORP	10/25/35			2,278,000	
504	DELTA AIRLINES INC CLAIM 122 WHOLE LOAN	07/31/10			1,000,000	
505	LBFRFC 2006-CCL XFLP LEHMAN BROTHERS FLOATING RATE	01/15/21			17,232,764	
506	BSCMS 2004-PWR5 A3 BEAR STEARNS COMMERCIAL MORTGA	07/11/42			25,000	
507	LBUBS 2001-C3 X CMO 01-C3 COMMERCIAL MORTGAGE TRUST 144A	07/15/11			1,008,639	
508	SASCO 98-RF2 BIO SER 98-RF2STRUCTURED ASSET SECS CORP	07/15/27			21,345,039	
509	GCCFC 2006-GG7 AM GREENWICH CAPITAL COMMERCIAL F	06/10/16			25,000	
510	RMSC 94-01 X CMO SER 94-01RYLAND MORTGAGE SECS CORP	04/29/30			11,379,045	
511	PYXIS 2007-1A B PYXIS ABS CDO	03/06/47			32,000,000	
512	CMST A H RES SER PRIV PLCCOLLATERALIZED MTGE SEC TR	02/01/15			510,000	
513	VERDE 2005-1A SUB VERDE CDO LTD	10/05/45			2,500,000	
514	SASC 2007-RF1 B6 STRUCTURED ASSET SECURITIES CO	03/25/37			648,091	
515	SASC 1996-CFL X1 STRUCTURED ASSET SECURITIES CO	02/25/28			23,457,743	
516	SATV 2005-1A A2 SATURN VENTURES LTD	06/06/44			325,000	
517	WAMU 2003-S6 2A9 WAMU MORT PASS THROUGH CERT	07/25/18			15,136,043	
518	SASC 2005-S1 M8 STRUCTURED ASSET SECURITIES CO	03/25/35			750,692	
519	SAGITTARIUS CDO LTD FRN 20511210 SERIES# 1A 144A	12/10/51			2,320,000	
520	LBFRFC 2004-LLFA X2 LEHMAN BROTHERS FLOATING RATE	10/15/17			328,800,000	
521	SATV 2005-1A A3 SATURN VENTURES LTD	06/06/44			325,000	
522	LXS 2006-GP2 C LEHMAN XS TRUST	06/25/36			1,123,528,000	
523	FBC87 A IO CMO SERIES A FIRST BOSTON MORTGAGE SEC	05/16/18			48,907	
524	PYXIS 2007-1A C PYXIS ABS CDO	03/06/47			10,000,000	
525	CSMCN 2007-3A R1 CREDIT SUISSE MORTGAGE CAPITAL	04/25/37			601,692,203	
526	***LBSBC NIM CO 2007 1 PREF SHS 144A 3C7	01/01/00			100	
527	LBSBC 2007-2 PS NIM	06/27/37			100	
528	CMMCC 1998-1 IO CRIIMI MAE CMBS CORP	06/20/30			8,833,015	
529	MLMT 2005-MKB2 XP MERRILL LYNCH MORTGAGE TRUST	09/12/42			1,273,354	
530	SASCO 2005-RF1 B6 STRUCTURED ASSET SECURITIES CO	03/25/35			53,971	
531	LXS 06-14N C-1 LEHMAN XS TRUST	08/31/36			894,231,000	
532	LXS 06-14N C-2 LEHMAN XS TRUST	08/31/31			894,231,000	

	A	B	C	D	E
3	Account	DBS Entity	DBS Entity Name	Division	Region
533	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
534	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
535	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
536	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
537	GAF1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
538	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
539	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
540	GA84	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
541	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
542	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
543	GM1H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
544	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
545	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
546	GAL1	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
547	GAJC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
548	GM1H	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
549	GABA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
550	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
551	G138	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
552	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
553	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
554	GA76	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
555	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
556	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
557	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
558	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
559	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
560	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
561	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
562	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
563	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
564	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
565	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
566	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
567	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
568	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
569	GABI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
570	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
571	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
572	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
573	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
574	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
575	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
576	GMGM	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
577	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
578	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
579	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
580	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
581	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
582	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
583	GMFV	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
584	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
585	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
586	G18Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
587	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
588	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
589	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
590	GME3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
591	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
533	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SEC8	US80382SEC89	80382SEC8
534	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863576EC4		863576EC4
535	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359DPU5		86359DPU5
536	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXA0		86359DXA0
537	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DQJ9		86359DQJ9
538	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS0421XP
539	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52204PAM1		52204PAM1
540	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QBU5		80382QBU5
541	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	805657AA1	US805657AA14	805657AA1
542	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625MN96		46625MN96
543	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SCSO98RF4		SCSO98RF4
544	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	53160QAB3		53160QAB3
545	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NKN3		52519NKN3
546	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	078449AA3		078449AA3
547	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863572YH0		863572YH0
548	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC98RF4		SASC98RF4
549	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK			SMRT934AF
550	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	12513XAE2	US12513XAE22	12513XAE2
551	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	795483AG1		795483AG1
552	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573LJ8		863573LJ8
553	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	46625YG64		46625YG64
554	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86359BSR3		86359BSR3
555	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	05473WAJ5		05473WAJ5
556	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	606935AH7	US606935AH70	606935AH7
557	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	29078PAC4	US29078PAC41	29078PAC4
558	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	23321PC48		23321PC48
559	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573GJ4		863573GJ4
560	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573HC8		863573HC8
561	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573KT7		863573KT7
562	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573NG2		863573NG2
563	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573NY3		863573NY3
564	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573PS4		863573PS4
565	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573QJ3		863573QJ3
566	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573SB8		863573SB8
567	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573ST9		863573ST9
568	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BBC5		52525BBC5
569	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573TE1		863573TE1
570	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	93934DBU0		93934DBU0
571	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NMT8		52519NMT8
572	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	23321PD88		23321PD88
573	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	037898AB9	US037898AB95	037898AB9
574	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	361849JU7		361849JU7
575	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	009341AP3		009341AP3
576	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	70556MAD4	US70556MAD48	70556MAD4
577	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	05354TAL1		05354TAL1
578	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	351588AD0		351588AD0
579	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	56063DAD9		56063DAD9
580	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	956315AF2		956315AF2
581	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	17305CAE9		17305CAE9
582	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	863572HW6		863572HW6
583	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50179HAA0		50179HAA0
584	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	23322BCX4		23322BCX4
585	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22540AAN8		22540AAN8
586	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	173067AD1		173067AD1
587	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	361849CB6	US361849CB63	361849CB6
588	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	78689RAJ3	US78689RAJ32	78689RAJ3
589	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	161505BA9		161505BA9
590	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572MC4		863572MC4
591	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASCO0212		SASCO0212

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
533	SASNM 2005-S2A A STRUCTURED ASSET SECURITIES CO	06/27/35			3,308,913	
534	SASC 2005-S7 M9 STRUCTURED ASSET SECURITIES CO	12/25/35			1,278,281	
535	SASC 2005-S5 M6 STRUCTURED ASSET SECURITIES CO	08/25/35			386,844	
536	SASC 2005-RF7 B6 STRUCTURED ASSET SECURITIES CO	11/25/35			36,103	
537	SASC 2005-RF4 B6 STRUCTURED ASSET SECURITIES CO	07/25/35			35,302	
538	SASCO 2004-21XS PREF SHARES PS	01/01/00			565,467,000	
539	LIFT 1 B1 LEASE INVESTMENT FLIGHT TRUST	07/15/31			2,133,319	
540	SASNM 2005-S2A B STRUCTURED ASSET SECURITIES CO	06/27/35			1,000,000	
541	SAYB 2001-1A D 144A SAYBROOK POINT CBO, LIMITED	02/25/36			1,000,000	
542	JPMCC 2003-CB7 A3 JP MORGAN CHASE COMMERCIAL MOR	01/12/38			5,000	
543	SASCO 98-RF4 B-IO CMO SER 98 STRUCTURED ASSET SECS CORP	08/15/28			18,567,959	
544	LBAC 2006-1A B LIBRA CDO LTD	11/06/46			200,000	
545	LBFR 2004-LLFA X1WO LEHMAN BROTHERS FLOATING RATE	10/15/17			47,100,000	
546	BLHV 2005-1A SUB BELLE HAVEN ABS CDO LTD	08/08/46			6,287,000	
547	SASCO 98-RF4 A-PO CMO SER 98 STRUCTURED ASSET SEC CORP-144A	08/15/28			4,278	
548	SASCO 98-RF1 B IO CMO SER 98 STRUCTURED ASSET SECS CORP	04/15/27			17,220,216	
549	SMART 93-4 4-AF CMO SERIES 004STRUCTURED MTGE ASSET RESID	05/25/24			814,000	
550	CD 2006-CD2 A4 CITIGROUP/DEUTSCHE BANK COMMER	01/15/46			0	
551	SAL 86-4 SALOMON BROS MTG SECS	04/01/16			2,182	
552	SMART 92-7 7-R1 CMO SERIES 007STRUCTURED MTGE ASSET RESID	08/25/23			2,000	
553	JPMCC 2006-FL1A X2 JP MORGAN CHASE COMMERCIAL MOR	02/15/20			12,535,260	
554	SASC 2004-S2 A-SIO STRUCTURED ASSET SECURITIES CO	05/25/09			33,889,751	
555	AYRES 2005-1A C AYRESOME CDO I LTD	12/08/45			1,300,000	
556	MLFC 2006-1 A4 MERRILL LYNCH/COUNTRYWIDE COMM	02/12/39			0	
557	EAST 00-A B ASTBK LEASE-144A EMBARCADERO AIRCRFT SEC TRUST	08/15/25			11,466,396	
558	DLJMA 96-CF2 S SERIES 96-CF2 DLJ MTGE ACCEPTANCE CORP-144A	11/12/21			1,539,606	
559	SMART 92-3 3-R1 CMO SERIES 003STRUCTURED MTGE ASSET	04/25/23			1,000	
560	SMART 92-4B R1 RESID SER 92-4BSTRUCTURED MTGE ASSET RESID	05/25/23			1,000	
561	SMART 92-6 6-R1 CMO SERIES 6 STRUCTURED MTGE ASSET RESID	07/25/23			1,000	
562	SMART 92-9 9-R1 CMO SER 009 STRUCTURED MTGE ASSET	10/25/23			1,000	
563	SMART 92-10 10-R1 RESID 010 STRUCTURED MTGE ASSET RESID	11/25/23			1,000	
564	SMART 92-11 11 R1 CMO SER 11 STRUCTURED MTGE ASSET RESID TR	12/25/23			1,000	
565	SMART 92-12 12-R1 RESID 012 STRUCTURED MTGE ASSET RESID	01/25/24			1,000	
566	SMART 93-2 2-R1 CMO SER 93-2 STRUCTURED MTGE ASSET RESID	03/25/24			1,000	
567	SMART 93-3 3-R1 RESID 003 STRUCTURED MTGE ASSET RESID	04/25/24			1,000	
568	LXS 2007-16N AP-I LEHMAN XS TRUST	09/25/12			1,000	
569	SMART 93-4 4-R1 SER 93-4 STRUCTURED MTGE ASSET RESID	05/25/24			1,000	
570	VMCMS 2005-C1A X WAMU COMMERCIAL MORTGAGE SECUR	05/25/36			1,212,551	
571	LBFR 2006-CCL X LEHMAN BROTHERS FLOATING RATE	01/15/21			51,101,766	
572	DLJMA 97-CF1 S DLJ MORTGAGE ACCEPTANCE CORP	05/15/30			1,567,462	
573	APPB 2007-1 A-2-II-A APPLEBEE'S ENTERPRISES LLC	12/20/37			980	
574	GMACC 1999-CTL1 X GMAC COMMERCIAL MORTGAGE SECUR	12/15/16			950,154	
575	GECASS 99-1 C ASST BK LN AIRCRAFT FINANCE TRUST	05/15/24			6,704,783	
576	PALS 2000-1 C1 PEGASUS AVIATION LEASE SECURIT	03/25/30			3,913,845	
577	ABURY 1A D AVEBURY FINANCE CDO PLC	01/08/51			6,349,918	
578	FOXT 2006-1A D FOX TRUST CDO LTD	05/08/51			7,168,626	
579	MAINS I-A D MAINSAIL CDO I LTD	06/22/51			12,500,000	
580	WTRAD 2006-1A D WEST TRADE FUNDING CDO LTD	06/06/44			2,572,887	
581	CTIUS 2006-1A D CITIUS FUNDING LTD	05/05/46			1,422,706	
582	SASC 96-CFL X2 CMO SER 96-CFL STRUCTURED ASSET SECS CORP	02/25/28			7,346,537	
583	LBMT 91-4 A-1 CMO SERIES A-1 LB MORTGAGE TRUST	04/25/21			153,272	
584	DLJCM 98-CF2 S CMO SER 98-CF2 DLJ COMMERCIAL MORTGAGE CORP	11/12/31			1,269,801	
585	CSFB 97-C1 AX SERIES 97-C1 CS FIRST BOSTON MRTG SEC. 144A	06/20/29			464,236	
586	CGCMT 2004-C1 A4 CITIGROUP COMMERCIAL MORTGAGE	04/15/40			0	
587	GMACC 97-C1 X CMO SER 94-C1 GMAC COMM MTG SEC INC	07/15/29			337,516	
588	SAGITTARIUS CDO LTD FRN 20511210 SERIES# 1A 144A	12/10/51			496,956	
589	CCMSC 1997-1 X CHASE COMMERCIAL MORTGAGE SECU	06/19/29			301,320	
590	SASCO 96-4 R CMO SERIES 96-4 STRUCTURED ASSET SECS CORP	09/25/31			100	
591	SASCO 2002-12 R STRUCTURED ASSET SECS CORP	06/25/32			100	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
592	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579RJ9		863579RJ9
593	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579UB2		863579UB2
594	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579KU1		863579KU1
595	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579M88		863579M88
596	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579SB5		863579SB5
597	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579TH1		863579TH1
598	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579WJ3		863579WJ3
599	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579YJ1		863579YJ1
600	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF071C2
601	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXY8		86359DXY8
602	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XBA4		86363XBA4
603	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86363XBB2		86363XBB2
604	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM611P3
605	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM612P2
606	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86363JAC2		86363JAC2
607	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF071C1
608	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF072C1
609	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0618NC
610	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			00077BMT7
611	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SA200415E
612	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0413E
613	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC047EE
614	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF4X
615	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF5X
616	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS06RF1X
617	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC6RF2X
618	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0214AP2
619	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0216AP3
620	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0218AP3
621	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0221AP3
622	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0225AP3
623	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0227AP1
624	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0302AP3
625	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SA0306AP1
626	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAR6PIII
627	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM05PII
628	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0604P
629	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0606P
630	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM061PI
631	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM062PI
632	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM063PI
633	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM066P2
634	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM067P1
635	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM067P2
636	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM068P1
637	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM068P2
638	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM069P1
639	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM069P2
640	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM069P3
641	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM21PII
642	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM610P1
643	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM610P2
644	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM610P3
645	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM62PII
646	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM62PIV
647	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM63PII
648	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM64PII
649	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARMP1065
650	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARMP1I65

	L		M	N	O	P	Q
3	Product Name		Maturity Date			Trade Date position	
592	SARM 2005-9 R	STRUCTURED ADJUSTABLE RATE MOR	05/25/35			100	
593	SARM 2005-14 R	STRUCTURED ADJUSTABLE RATE MOR	05/25/35			100	
594	SARM05-2 R	STRUCTURED ADJUSTABLE RATE MOR	02/25/35			100	
595	SARM 2005-23 R	STRUCTURED ADJUSTABLE RATE MOR	01/25/36			100	
596	SARM05-11 R	STRUCTURED ADJUSTABLE RATE MOR	05/25/35			100	
597	SARM 2005-12 R	STRUCTURED ADJUSTABLE RATE MOR	06/25/35			100	
598	SARM 2005-17 R	STRUCTURED ADJUSTABLE RATE MOR	08/25/35			100	
599	SARM 2005-18 R	STRUCTURED ADJUSTABLE RATE MOR	09/25/35			100	
600	LXS GPMF07-AR1 C2	LEHMAN XS TRUST	02/25/47			200	
601	SASC 2006-RF1 R	STRUCTURED ASSET SECURITIES CO	01/25/36			200	
602	SARM 2007-5 1-AP	STRUCTURED ADJUSTABLE RATE MOR	06/25/37			100	
603	SARM 2007-5 2-AP	STRUCTURED ADJUSTABLE RATE MOR	06/25/37			100	
604	SARM 2006-11 P-III	STRUCTURED ADJUSTABLE RATE MOR	12/25/36			100	
605	SARM 2006-12 P-II	STRUCTURED ADJUSTABLE RATE MOR	12/25/46			100	
606	LXS 2006-8 P	LEHMAN XS TRUST	01/01/00			100	
607	LXS GPMF07-AR1 C1	LEHMAN XS TRUST	02/25/47			100	
608	LXS GPMF07-AR2 1-C	LEHMAN XS TRUST	05/25/47			100	
609	LXS 06-18N C	LEHMAN XS TRUST	12/25/46			100	
610	AMAC 99-8 R CMO SER 99-8	ABN AMRO MTGE CORP DEPOSITOR	12/25/29			100	
611	SASC 2004-15 E	STRUCTURED ASSET SECURITIES CO	09/25/34			100	
612	SASC 2004-13 E	STRUCTURED ASSET SECURITIES CO	07/25/34			100	
613	SASC 2004-7 E	STRUCTURED ASSET SECURITIES CO	05/25/34			100	
614	SASC05-RF4 X	STRUCTURED ASSET SECURITIES CO	07/25/35			100	
615	SASC05-RF5 X	STRUCTURED ASSET SECURITIES CO	08/25/35			100	
616	SASC06-RF1 X	STRUCTURED ASSET SECURITIES CO	01/25/36			100	
617	SASC06-RF2 X	STRUCTURED ASSET SECURITIES CO	05/25/36			100	
618	SASCO 2002-14A P-II	STRUCTURED ASSET SECS CO	08/25/33			100	
619	SASCO 2002-16A P-III	STRUCTURED ASSET SECS CO	08/25/33			100	
620	SASCO 2002-18A P-III	STRUCTURED ASSET SECS CO	08/25/33			100	
621	SASCO 2002-21A P-III	STRUCTURED ASSET SECS CO	08/25/33			100	
622	SASCO 2002-25A P-III	STRUCTURED ASSET SECS CO	08/25/33			100	
623	SASCO 2002-27A P-I	STRUCTURED ASSET SECS CO	08/25/33			100	
624	SASCO 2003-02A P-III	STRUCTURED ASSET SECS CO	08/25/33			100	
625	SASCO 2003-06A P-I	STRUCTURED ASSET SECS CO	08/25/33			100	
626	SARM 2006-2 P-III	STRUCTURED ADJUSTABLE RATE MOR	03/25/36			100	
627	SARM 2005-22 P-II	STRUCTURED ADJUSTABLE RATE MOR	12/25/35			100	
628	SARM 2006-4 P-I	STRUCTURED ADJUSTABLE RATE MOR	05/25/36			100	
629	SARM 2006-6 P-I	STRUCTURED ADJUSTABLE RATE MOR	07/25/36			100	
630	SARM 2006-1 P-I	STRUCTURED ADJUSTABLE RATE MOR	02/01/36			100	
631	SARM 2006-P-I	STRUCTURED ADJUSTABLE RATE MOR	03/25/36			100	
632	SARM 2006-3 P-I	STRUCTURED ADJUSTABLE RATE MOR	04/25/36			100	
633	SARM 2006-6 P-II	STRUCTURED ADJUSTABLE RATE MOR	07/25/36			100	
634	SARM 2006-7 P-I	STRUCTURED ADJUSTABLE RATE MOR	08/31/31			100	
635	SARM 2006-7 P-II	STRUCTURED ADJUSTABLE RATE MOR	08/31/31			100	
636	SARM 2006-8 P-I	STRUCTURED ADJUSTABLE RATE MOR	08/31/36			100	
637	SARM 2006-8 P-II	STRUCTURED ADJUSTABLE RATE MOR	08/31/36			100	
638	SARM 2006-9 P-I	STRUCTURED ADJUSTABLE RATE MOR	09/30/36			100	
639	SARM 2006-9 P-II	STRUCTURED ADJUSTABLE RATE MOR	09/30/36			100	
640	SARM 2006-9 P-III	STRUCTURED ADJUSTABLE RATE MOR	09/30/36			100	
641	SARM 2005-21 P-II	STRUCTURED ADJUSTABLE RATE MOR	11/25/35			100	
642	SARM 2006-10 PI	STRUCTURED ADJUSTABLE RATE MOR	11/25/46			100	
643	SARM 2006-10 PII	STRUCTURED ADJUSTABLE RATE MOR	11/25/46			100	
644	SARM 2006-10 PIII	STRUCTURED ADJUSTABLE RATE MOR	11/25/46			100	
645	SARM 2006-P-II	STRUCTURED ADJUSTABLE RATE MOR	03/25/36			100	
646	SARM 2006-P-IV	STRUCTURED ADJUSTABLE RATE MOR	03/25/36			100	
647	SARM 2006-3 P-II	STRUCTURED ADJUSTABLE RATE MOR	04/25/36			100	
648	SARM 2006-4 P-II	STRUCTURED ADJUSTABLE RATE MOR	05/25/36			100	
649	SARM 2006-5 PI	STRUCTURED ADJUSTABLE RATE MOR	06/25/36			100	
650	SARM 2006-5 PII	STRUCTURED ADJUSTABLE RATE MOR	06/25/36			100	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
651	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS337ACX
652	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0702NC
653	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC410PP
654	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM611P2
655	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF0701R
656	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF07R2R
657	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR5R
658	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR6R
659	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR7R
660	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR8R
661	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			INDX6AR4R
662	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			INDX6AR8R
663	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			INX6AR14R
664	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LABS031EE
665	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0062NR
666	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0604NR
667	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0610NR
668	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0612NR
669	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0618NR
670	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP1R
671	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP2R
672	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP4R
673	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0702NR
674	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0706R1
675	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0706R2
676	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0716NC
677	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS6GP3RC
678	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0603R
679	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0604R
680	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM071R1
681	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARMP0505
682	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0611R
683	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	00077BPJ6		00077BPJ6
684	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LT90		45660LT90
685	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LVC0		45660LVC0
686	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDG3		52521RDG3
687	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BBF8		52525BBF8
688	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	75115HAR7		75115HAR7
689	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	75115HAS5		75115HAS5
690	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	75115HAT3		75115HAT3
691	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	75115HAU0		75115HAU0
692	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	75115HAV8		75115HAV8
693	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	76112FAK7		76112FAK7
694	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863576AW4		863576AW4
695	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579A32		863579A32
696	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579NP9		863579NP9
697	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579S82		863579S82
698	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579W79		863579W79
699	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DPL5		86359DPL5
700	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86361QAU8		86361QAU8
701	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBD5		86363GBD5
702	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBE3		86363GBE3
703	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863911AP8		863911AP8
704	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAV2		86362NAV2
705	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0413P
706	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863572FR9		863572FR9
707	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0335E
708	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52520RAV4		52520RAV4
709	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52521FBH9		52521FBH9

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
651	SASCO 2003-37A CX STRUCTURED ASSET SECS CORP	12/25/33			100	
652	LXS 2007-2N C LEHMAN XS TRUST	02/25/37			100	
653	SASC 2004-10 P STRUCTURED ASSET SECURITIES CO	06/25/34			100	
654	SARM 2006-11 P-II STRUCTURED ADJUSTABLE RATE MOR	12/25/36			100	
655	LXS GPMF07-AR1 R LEHMAN XS TRUST	02/25/47			100	
656	LXS GPMF07-AR2 R LEHMAN XS TRUST	05/25/47			100	
657	LXS GPMF06-AR5 R LEHMAN XS TRUST	09/30/36			100	
658	LXS GPMF06-AR6 R LEHMAN XS TRUST	11/25/46			100	
659	LXS GPMF06-AR7 R LEHMAN XS TRUST	12/25/46			100	
660	LXS GPMF06-AR8 R LEHMAN XS TRUST	12/25/46			100	
661	INDX 2006-AR4 R INDYMAC INDEX MORTGAGE LOAN TR	05/25/36			100	
662	INDX 2006-AR8 R CLASS INDYMAC INDEX MORTGAGE LOAN TR	07/25/46			100	
663	INDX 2006-AR14 R INDYMAC INDEX MORTGAGE LOAN TR	11/25/46			100	
664	LABS 2003-1 E LEHMAN ABS	11/25/33			100	
665	LXS 2006-2N R LEHMAN XS TRUST	02/01/36			100	
666	LXS 2006-4N R LEHMAN XS TRUST	04/25/46			100	
667	LXS 2006-10N R LEHMAN XS TRUST	07/25/46			100	
668	LXS 2006-12N R LEHMAN XS TRUST	08/31/31			100	
669	LXS 06-18N R LEHMAN XS TRUST	12/25/46			100	
670	LXS 2006 GP1 R CLASS LEHMAN XS TRUST	05/25/46			100	
671	LXS 2006-GP2 R LEHMAN XS TRUST	06/25/36			100	
672	LXS 2006-GP4 R LEHMAN XS TRUST	08/31/31			100	
673	LXS 2007-2N R LEHMAN XS TRUST	02/25/37			100	
674	LXS 2007-6 R1 LEHMAN XS TRUST	05/25/47			100	
675	LXS 2007-6 R2 LEHMAN XS TRUST	05/25/47			100	
676	LXS 2007-16N C1 LEHMAN XS TRUST	09/25/12			100	
677	LXS 2006-GP3 R CLASS LEHMAN XS TRUST	07/25/46			100	
678	SARM 2006-3 R STRUCTURED ADJUSTABLE RATE MOR	04/25/36			100	
679	SARM 2006-4 R STRUCTURED ADJUSTABLE RATE MOR	05/25/36			100	
680	SARM 2007-1 R-1 STRUCTURED ADJUSTABLE RATE MOR	02/25/37			100	
681	SARMN 2005-5 P STRUCTURED ADJUSTABLE RATE MOR	05/28/35			100	
682	SASCO 2006-11 R STRUCTURED ASSET SECURITIES CO	11/25/46			100	
683	AMAC 00-2 00-R CMO SER 00-2 ABN AMRO MTGE CORP	05/25/30			100	
684	RAST05-A14 R RESIDENTIAL ASSET SECURITIZATI	11/25/35			100	
685	INDX 2005-AR17 R INDYMAC INDEX MORTGAGE LOAN TR	08/25/35			100	
686	LMT 2007-5 R LEHMAN MORTGAGE TRUST	06/25/37			100	
687	LXS 2007-16N R LEHMAN XS TRUST	09/25/12			100	
688	RALI 2006-Q09 R-I RESIDENTIAL ACCREDIT LOANS INC	11/25/46			100	
689	RALI 2006-Q09 R-II RESIDENTIAL ACCREDIT LOANS INC	11/25/46			100	
690	RALI 2006-Q09 R-III RESIDENTIAL ACCREDIT LOANS INC	11/25/46			100	
691	RALI 2006-Q09 R-IV RESIDENTIAL ACCREDIT LOANS INC	11/25/46			100	
692	RALI 2006-Q09 R-X RESIDENTIAL ACCREDIT LOANS INC	11/25/46			100	
693	RAST 2006-A5CB AR RESIDENTIAL ASSET SECURITIZATI	06/25/36			100	
694	SASC05-5 R STRUCTURED ASSET SECURITIES CO	04/25/35			100	
695	SARM 2005-20 R STRUCTURED ADJUSTABLE RATE MOR	10/25/35			100	
696	SARM05-4 R STRUCTURED ADJUSTABLE RATE MOR	03/25/35			100	
697	SARM 2006-1 R STRUCTURED ADJUSTABLE RATE MOR	02/01/36			100	
698	SARM 2006-2 R STRUCTURED ADJUSTABLE RATE MOR	03/25/36			100	
699	SASC05-15 R STRUCTURED ASSET SECURITIES CO	08/25/35			100	
700	SARM 2006-10 R STRUCTURED ADJUSTABLE RATE MOR	11/25/36			100	
701	SARM 2007-3 R-II STRUCTURED ADJUSTABLE RATE MOR	04/25/37			100	
702	SARM 2007-3 R-III STRUCTURED ADJUSTABLE RATE MOR	04/25/37			100	
703	SASC 2006-RF4 R SASCO LLC	10/25/36			100	
704	SARM 2007-8 R-II STRUCTURED ADJUSTABLE RATE MOR	09/25/37			200	
705	SASC 2004-13 P STRUCTURED ASSET SECURITIES CO	07/25/34			100	
706	SASCO 95-3 IIR CMO SER 95-3 STRUCTURED ASSET SECS CORP	01/28/24			100	
707	SASCO 2003-35 E STRUCTURED ASSET SECS CRP	12/25/33			100	
708	LMT 2006-4 R LEHMAN MORTGAGE TRUST	08/25/21			100	
709	LMT 2007-1 R LEHMAN MORTGAGE TRUST	02/25/37			100	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
710	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579E46		863579E46
711	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579HZ4		863579HZ4
712	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579VD7		863579VD7
713	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B3T6		86359B3T6
714	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DHF7		86359DHF7
715	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	94982RAB1		94982RAB1
716	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	94983KAB5		94983KAB5
717	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DTD9		86359DTD9
718	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MDB6		52520MDB6
719	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MEW9		52520MEW9
720	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MFW8		52520MFW8
721	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	76113WAH6		76113WAH6
722	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863576CZ5		863576CZ5
723	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B6C0		86359B6C0
724	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DEG8		86359DEG8
725	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DRE9		86359DRE9
726	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DSZ1		86359DSZ1
727	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52521HCB7		52521HCB7
728	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASCO14AR
729	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAW7		86364JAW7
730	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAX5		86364JAX5
731	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAT5		52525DAT5
732	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAU2		52525DAU2
733	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	045424BH0		045424BH0
734	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS7BNC1P
735	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAY9		86364PAY9
736	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YBA1		86364YBA1
737	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YBB9		86364YBB9
738	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YBC7		86364YBC7
739	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	126673ME9		126673ME9
740	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2R
741	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAJ6		52524NAJ6
742	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS99BC1R
743	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2P
744	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC77C1R
745	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783760QA2		783760QA2
746	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2X
747	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			NC03NC4CE
748	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383DAA8		80383DAA8
749	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393533AK0	US393533AK01	393533AK0
750	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS058LTR
751	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS058R1
752	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS058R2
753	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC5RF1R
754	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07BC4L
755	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07BC4R
756	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DBZ9		86359DBZ9
757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0519R
758	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0713LT
759	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	94769WAL7		94769WAL7
760	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT72R
761	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT72T
762	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	76128UAA8	US76128UAA88	76128UAA8
763	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS078HPP
764	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	23243BAD6		23243BAD6
765	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	87483UAC0	US87483UAC09	87483UAC0
766	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT73R
767	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT73T
768	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07BC3L

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
710	SARM 2005-21 R STRUCTURED ADJUSTABLE RATE MOR	11/25/35			100	
711	SARM04-20 R STRUCTURED ADJUSTABLE RATE MOR	01/25/35			100	
712	SARM 2005-15 R STRUCTURED ADJUSTABLE RATE MOR	07/25/35			100	
713	SASC 2005-1 R STRUCTURED ASSET SECURITIES CO	02/25/35			100	
714	SASC 2005-10 R STRUCTURED ASSET SECURITIES CO	06/25/35			100	
715	WFMB5 2005-AR11 1AR WELLS FARGO MORTGAGE BACKED SE	06/25/35			100	
716	WFMB5 2006-AR2 1AR WELLS FARGO MORTGAGE BACKED SE	03/25/36			100	
717	SASC05-RF5 R STRUCTURED ASSET SECURITIES CO	08/25/35			100	
718	LMT 2005-2 R LEHMAN MORTGAGE TRUST	12/25/35			100	
719	LMT 2005-3 R LEHMAN MORTGAGE TRUST	01/25/36			100	
720	LMT 2006-1 R LEHMAN MORTGAGE TRUST	02/25/36			100	
721	RAST 2007-A3 AR RESIDENTIAL ASSET SECURITIZATI	03/25/37			100	
722	SASC05-6 R STRUCTURED ASSET SECURITIES CO	05/25/35			100	
723	SASC 2005-3 R STRUCTURED ASSET SECURITIES CO	03/25/35			100	
724	SASC 2005-11H R STRUCTURED ASSET SECURITIES CO	06/25/35			100	
725	SASC 2005-16 R STRUCTURED ASSET SECURITIES CO	09/25/35			100	
726	SASC 2005-17 R STRUCTURED ASSET SECURITIES CO	10/25/35			100	
727	LMT 2006-9 R LEHMAN MORTGAGE TRUST	01/25/37			100	
728	SASCO 01-14A R SER 01-14A CL RSTRUCTURED ASSET SECS CORP	08/25/31			100	
729	SARM 2007-9 1-AP STRUCTURED ADJUSTABLE RATE MOR	11/25/10			1,000	
730	SARM 2007-9 2-AP STRUCTURED ADJUSTABLE RATE MOR	11/25/10			1,000	
731	LXS 07-18N 1-AP LEHMAN XS TRUST	10/25/10			1,000	
732	LXS 07-18N 2-AP LEHMAN XS TRUST	10/25/10			1,000	
733	ASC 96-D2 ACS2 ASSET SECURITIZATION CORP	02/14/29			566,617	
734	SASCO 2007-BNC1 P STRUCTURED ASSET SECURITIES CO	10/25/37			705,782,442	
735	SARM 2007-10 1-AP STRUCTURED ADJUSTABLE RATE MOR	09/25/12			1,000	
736	SARM 2007-11 1AP STRUCTURED ADJUSTABLE RATE MOR	12/25/37			1,000	
737	SARM 2007-11 2AP STRUCTURED ADJUSTABLE RATE MOR	12/25/37			1,000	
738	SARM 2007-11 3AP STRUCTURED ADJUSTABLE RATE MOR	12/25/37			1,000	
739	CWL 2004-8N CERT COUNTRYWIDE ASSET-BACKED CERTI	11/25/34			344,574,255	
740	SASC 2006-GEL2 R STRUCTURED ASSET SECURITIES CO	04/25/36			226,998,491	
741	LBFR0 2007-LLFA X2 LEHMAN BROTHERS FLOATING RATE	06/15/22			2,150,958,394	
742	SASCO 99-BC1 R CMO SER 99-144ASTRUCTURED ASSET SECS CORP-	01/22/29			1,769,373,732	
743	SASC 2006-GEL2 P STRUCTURED ASSET SECURITIES CO	04/25/36			176,824,998	
744	SASCO 2007-TC1 R STRUCTURED ASSET SECURITIES CO	06/25/37			178,891,375	
745	RYL 79 B RYLAND ACCEPTANCE CORP	07/01/11			84	
746	SASC 2006-GEL2 X STRUCTURED ASSET SECURITIES CO	04/01/36			171,975,925	
747	NCHET 2003-4 CE NEW CENTURY HOME EQUITY LOAN T	09/30/33			160,753,074	
748	SASNM 2005-S6 A SASCO NET INTEREST MARGIN TRUS	11/27/35			16,328,521	
749	GTCT 96-B B ASSETBK LOAN GT REC EQUIPMENT CONSUMER TR	07/15/18			24	
750	LEH XS 05-8 LT-R-1 LEHMAN XS TRUST MORTGAGE PASS	12/25/35			100	
751	LEH XS 05-8 R1 LEHMAN XS TRUST MORTGAGE PASS	12/25/35			100	
752	LEH XS 05-8 R2 LEHMAN XS TRUST MORTGAGE PASS	12/25/35			100	
753	SASCO 2005-RF1 R STRUCTURED ASSET SECURITIES CO	03/25/35			100	
754	SASCO 2007-BC4 LTR STRUCTURED ASSETS SECURITIES C	11/25/37			1,307,437,745	
755	SASCO 2007-BC4 R STRUCTURED ASSETS SECURITIES C	11/25/37			1,307,437,745	
756	SASCO 2005-RF1 B2 STRUCTURED ASSET SECURITIES CO	03/25/35			0	
757	SARM 2005-19XS R STRUCTURED ADJUSTABLE RATE MOR	10/25/35			100	
758	LXS 2007-1 3LT-R LEHMAN XS TRUST	02/25/37			100	
759	WEBS 2006-1X B1L WEBSTER CDO LTD	04/13/47			12,500,000	
760	BNCMT 2007-2 R BNC MORTGAGE LOAN TRUST	05/25/37			1,115,623,389	
761	BNCMT 2007-2 LTR BNC MORTGAGE LOAN TRUST	05/25/37			1,115,623,389	
762	RABS 2003-3A A1 RESTRUCTURED ASSET SECURITIES	01/29/22			12	
763	LXS 2007-8H P LEHMAN XS TRUST	06/25/37			959,833,656	
764	CWALN 2006-OA11 OTC COUNTRYWIDE ALTERNATIVE LOAN T	09/25/46			908,194,412	
765	TALON FUNDING LTD FRN 20350605 SERIES# 1A 144A	06/05/35			8,000,000	
766	BNCMT 2007-3 R BNC MORTGAGE LOAN TRUST	06/25/37			776,626,115	
767	BNCMT 2007-3 LTR BNC MORTGAGE LOAN TRUST	06/25/37			776,626,115	
768	SASCO 2007-BC3 LTR STRUCTURED ASSET SECURITIES CO	06/25/37			823,333,143	

	A	B	C	D	E
3	Account	DBS Entity	DBS Entity Name	Division	Region
769	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
770	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
771	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
772	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
773	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
774	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
775	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
776	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
777	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
778	GM1A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
779	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
780	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
781	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
782	GMBI	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
783	GMEN	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
784	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
785	G1HA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
786	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
787	GAE2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
788	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
789	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
790	GMHS	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
791	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
792	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
793	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
794	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
795	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
796	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
797	G1BJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
798	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
799	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
800	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
801	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
802	GMC0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
803	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
804	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
805	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
806	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
807	GAE3	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
808	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
809	GM4Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
810	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
811	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
812	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
813	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
814	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
815	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
816	GAF2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
817	GMC0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
818	GMC2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
819	GMHG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
820	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
821	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
822	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
823	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
824	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
825	G1BG	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
826	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
827	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
769	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07BC3R
770	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7OSIR
771	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7OSIT
772	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	ARC02BCR9		ARC02BCR9
773	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	SAS2HF1R3		SAS2HF1R3
774	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			NC03NCOTC
775	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS7BNC1L
776	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS7BNC1R
777	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07101P
778	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07RM1R
779	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING			LBSBC073L
780	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0710R
781	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM079R1
782	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364JAS6		86364JAS6
783	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			P0000MW19
784	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN051PS
785	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM079C
786	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	749241AJ4		749241AJ4
787	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625MPV5		46625MPV5
788	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7EQ1R
789	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7EQ1T
790	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS			ACA200801
791	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT74L
792	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT74R
793	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7WF2L
794	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7WF2R
795	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07GE2L
796	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07GE2R
797	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52521TAJ6		52521TAJ6
798	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07091P
799	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07103X
800	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0711PP
801	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC25AP1
802	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS05GL1P
803	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07GE2P
804	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07GE2X
805	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	74732XAF4		74732XAF4
806	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM071P1
807	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22540AET1	US22540AET16	22540AET1
808	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS06RF4X
809	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASN5WFP1
810	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			NC03NC40P
811	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07092P
812	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07102P
813	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0751PP
814	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0752PP
815	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF2X
816	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC7RF1X
817	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2L
818	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7TC1T
819	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	803840206		803840206
820	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108MES8		52108MES8
821	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108MEU3		52108MEU3
822	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108MEW9		52108MEW9
823	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108MFA6		52108MFA6
824	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108MFG3		52108MFG3
825	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108MFJ7		52108MFJ7
826	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383N108		80383N108
827	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80384L200		80384L200

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
769	SASCO 2007-BC3 R STRUCTURED ASSET SECURITIES CO	06/25/37			823,333,143	
770	SASCO 2007-OSI R STRUCTURED ASSET SECURITIES CO	06/25/37			846,479,045	
771	SASCO 2007-OSI LTR STRUCTURED ASSET SECURITIES CO	06/25/37			846,479,045	
772	ARC 2002 BC3 R CMO SER 02-BC3 ARC 2002 BC3 R	05/25/32			785,112,139	
773	SASCO 02-HF1 R STRUCTURED ASSET SECS CORP	05/25/32			773,952,406	
774	NCHET 2003-3 OTC NEW CENTURY HOME EQUITY LOAN T	09/30/33			721,410,121	
775	SASCO 2007-BNC1 LTR STRUCTURED ASSET SECURITIES CO	10/25/37			746,499,908	
776	SASCO 2007-BNC1 R STRUCTURED ASSET SECURITIES CO	10/25/37			746,499,908	
777	LXS 2007-10H I-P LEHMAN XS TRUST	07/25/37			664,338,316	
778	SASCO-2007-RM1 R STRUCTURED ASSET SECURITIES CO	06/25/37			656,700,291	
779	LBBC 2007-3 LTR LEHMAN BROTHERS SMALL BALANCE	11/25/37			698,182,722	
780	SARM 2007-10 R-I STRUCTURED ADJUSTABLE RATE MOR	11/25/37			100	
781	SARM 2007-9 R-I STRUCTURED ADJUSTABLE RATE MOR	10/25/37			100	
782	SARM 2007-9 R-II STRUCTURED ADJUSTABLE RATE MOR	10/25/37			100	
783	PTAA MIGHTS 91-2 (SINGLE A) UNRATED	06/25/21			7	
784	LXS NIM 2005-1 PREF SHARES	01/01/00			200	
785	SARM 2007-9 C STRUCTURED ADJUSTABLE RATE MOR	10/25/37			100	
786	RALI 2007-QH9 P RESIDENTIAL ACCREDIT LOANS INC	11/25/37			574,456,372	
787	JPMCC 2002-C2 G JP MORGAN CHASE COMM MORT SEC	12/12/34			0	
788	SASCO 2007-EQ1 R STRUCTURED ASSET SECURITIES CO	03/25/37			641,487,026	
789	SASCO 2007-EQ1 LTR STRUCTURED ASSET SECURITIES CO	03/25/37			641,487,026	
790	ACA MTN NOTE ACA CDS 2002-1 LTD	08/01/10			56,078,742	
791	BNCMT 2007-4 L BNC MORTGAGE LOAN TRUST	01/08/38			515,548,021	
792	BNCMT 2007-4 R BNC MORTGAGE LOAN TRUST	01/08/38			515,548,021	
793	SASC 2007-WF2 LTR STRUCTURED ASSET SECURITIES CO	08/30/37			454,738,319	
794	SASC 2007-WF2 R STRUCTURED ASSET SECURITIES CO	08/30/37			454,738,319	
795	SASCO 2007-GEL2 LT-R STRUCTURED ASSET SECURITIES CO	05/25/37			481,529,992	
796	SASCO 2007-GEL2 R STRUCTURED ASSET SECURITIES CO	05/25/37			481,529,992	
797	LBFR 2006-LLFA XFLP LEHMAN BROTHERS FLOATING RATE	09/15/21			43,000,000	
798	LXS 2007-9 1P LEHMAN XS TRUST	06/25/37			399,749,837	
799	LXS 2007-1 3-X LEHMAN XS TRUST	02/25/37			85,093,210	
800	LXS 2007-11 P LEHMAN XS TRUST	07/25/37			446,090,525	
801	SASCO 02-25A P1 STRUCTURED ASSET SECS CRP-144A	12/25/32			397,815,710	
802	SASC 2005-GEL1 P STRUCTURED ASSET SECURITIES CO	05/25/34			39,512,888	
803	SASCO 2007-GEL2 P STRUCTURED ASSET SECURITIES CO	05/25/37			414,076,954	
804	SASCO 2007-GEL2 X STRUCTURED ASSET SECURITIES CO	05/25/37			414,076,954	
805	PYXIS 2007-1A D1 PYXIS ABS CDO	03/06/47			40,407,751	
806	SARM 2007-1 P1 STRUCTURED ADJUSTABLE RATE MOR	02/25/37			258,367,300	
807	CSFB 97-C2 AX SERIES 97-C2AX CS FIRST BOSTON MRTG SEC. CORP	11/17/22			132,885	
808	SASCO 2006-RF4 X SASCO LLC	10/25/36			292,131,502	
809	SASCO NIM 2005-WF1 PREF STRUCTURED ASSET SECURITIES CO	02/27/35			34	
810	NCHET 2003-4 P NEW CENTURY HOME EQUITY LOAN T	09/30/33			160,753,074	
811	LXS 2007-9 2P LEHMAN XS TRUST	06/25/37			164,611,958	
812	LXS 2007-10H II-P LEHMAN XS TRUST	07/25/37			167,706,582	
813	LXS 2007-5H I-P LEHMAN XS TRUST	05/25/37			172,463,192	
814	LXS 2007-5H II-P LEHMAN XS TRUST	05/25/37			233,983,933	
815	SASCO 2005-RF2 X STRUCTURED ASSET SECURITIES CO	03/25/35			168,300,000	
816	SASCO 07-RF1 X STRUCTURED ASSET SECURITIES CO	03/01/37			199,107,492	
817	SASC 2006-GEL2 LT-R STRUCTURED ASSET SECURITIES CO	04/25/36			226,998,491	
818	SASCO 2007-TC1 LTR STRUCTURED ASSET SECURITIES CO	06/25/37			178,891,375	
819	SASCO 2007-RNP1 R STRUCTURED ASSET SECURITIES CO	10/30/37			248,431,089	
820	LBUBS 2006-C1 IUU1 LB-UBS COMMERCIAL MORTGAGE TRU	02/15/34			1	
821	LBUBS 2006-C1 IUU2 LB-UBS COMMERCIAL MORTGAGE TRU	02/15/34			1	
822	LBUBS 2006-C1 IUU3 LB-UBS COMMERCIAL MORTGAGE TRU	02/15/34			1	
823	LBUBS 2006-C1 IUU5 LB-UBS COMMERCIAL MORTGAGE TRU	02/15/34			1	
824	LBUBS 2006-C1 IUU8 LB-UBS COMMERCIAL MORTGAGE TRU	02/15/34			1	
825	LBUBS 2006-C1 IUU9 LB-UBS COMMERCIAL MORTGAGE TRU	02/15/34			1	
826	SASCO NIM 2006-NC1 PREFERRED	01/01/00			100	
827	SASCO NIM 2006-BC3 PS	01/01/00			100	

	A	B	C	D	E
3	Account	DBS Entity	DBS Entity Name	Division	Region
828	G1KJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
829	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
830	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
831	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
832	G1RD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
833	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
834	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
835	G1XJ	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
836	GA9T	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
837	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
838	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
839	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
840	GAFR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
841	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
842	GALR	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
843	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
844	GAYY	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
845	GM1A	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
846	GM3Q	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
847	GM3Q	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
848	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
849	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
850	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
851	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
852	GM3R	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
853	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
854	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
855	GM7Y	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
856	GMC0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
857	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
858	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
859	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
860	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
861	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
862	GMJ0	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
863	GMJB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
864	G1HE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
865	G1QA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
866	G1BC	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
867	G1LE	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
868	G1QA	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
869	GAGB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
870	GAGB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
871	G1W2	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
872	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
873	GADB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
874	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
875	GMX9	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
876	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
877	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
878	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
879	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
880	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
881	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
882	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
883	G18C	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
884	G1QB	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
885	GAD5	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
886	GM9J	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
828	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	92927M207		92927M207
829	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0706P1
830	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM071P2
831	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBN3		86363GBN3
832	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	302471BA4		302471BA4
833	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	02582JCU2		02582JCU2
834	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	02582JDB3	US02582JDB35	02582JDB3
835	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	55264TDX6	US55264TDX63	55264TDX6
836	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC9AP04		SASC9AP04
837	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0412P
838	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM041CX
839	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM416P1
840	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM420CX
841	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC19P
842	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03P09		SASC03P09
843	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBQ6		86363GBQ6
844	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86363GBR4		86363GBR4
845	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80386A202		80386A202
846	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND05I2R
847	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND05I3R
848	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			ARC02BC5R
849	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			ARCBC304R
850	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SALN064PS
851	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	787109206		787109206
852	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	ARC01BC58		ARC01BC58
853	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING			LBSB72NMR
854	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING			LBSBC073R
855	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING			LBSBCLR72
856	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS05GL1R
857	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			FFN5F10PS
858	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	055689202		055689202
859	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05569L204	US05569L2043	05569L204
860	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	302444104	US3024441046	302444104
861	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	302447206		302447206
862	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385V207		80385V207
863	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	07845AAB7	US07845AAB70	07845AAB7
864	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
865	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
866	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
867	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
868	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
869	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
870	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
871	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
872	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
873	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
874	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFF
875	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
876	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
877	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
878	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
879	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			FFFFFFFF
880	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			FFFFFFFF
881	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFF
882	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
883	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
884	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
885	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
886	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
828	WFHET NIM 2006-2 PS	01/01/00			100	
829	LXS 2007-6 P1 LEHMAN XS TRUST	05/25/47			528,836,319	
830	SARM 2007-1 P2 STRUCTURED ADJUSTABLE RATE MOR	02/25/37			125,987,682	
831	SARM07-3 1-AP LEHMAN XS TRUST	01/01/00			100	
832	FMACT 1997-B B FMAC LOAN RECEIVABLES TRUST	09/15/19			694,363	
833	AMXCA 2004-2 A AMERICAN EXPRESS CREDIT ACCOUN	12/15/16			1	
834	AMXCA 2004-5 A AMERICAN EXPRESS CREDIT ACCOUN	04/16/12			1	
835	MBNAS 2006-A5 A5 MBNA CREDIT CARD MASTER NOTE T	10/15/15			1	
836	SASCO 2003-9A PI STRUCTURED ASSET SECS CORP	03/25/33			68,656,012	
837	SARM04-12 P STRUCTURED ADJUSTABLE RATE MOR	09/25/34			100	
838	SARM 2004-1 CX STRUCTURED ADJUSTABLE RATE MTG	01/25/34			100	
839	SARM04-16 P1 STRUCTURED ADJUSTABLE RATE MOR	11/25/34			100	
840	SARM04-20 CX STRUCTURED ADJUSTABLE RATE MOR	01/25/35			100	
841	SASC 01-19 P STRUCTURED ASSET SECURITIES CO	12/01/32			1	
842	SASCO 2003-1 P STRUC ASST SEC CRP	02/25/18			1	
843	SARM07-3 3-AP LEHMAN XS TRUST	01/01/00			100	
844	SARM07-3 4-AP LEHMAN XS TRUST	01/01/00			100	
845	SASCO NIM 2007-RM1 PS	01/01/00			100	
846	WNDE 2005-I-2 R WIND MASTER TRUST NOTES	04/28/07			99,000,000	
847	WNDE 2005-I-3 R WIND MASTER TRUST NOTES	04/28/07			128,169,000	
848	ARC 2002 BC5 R AMORT RESID COLL TR 2002-BC5	08/25/32			835,968,628	
849	ARC 2002 BC4 R ARC	07/25/32			665,091,805	
850	SAILN 2006-4A PS SAIL NET INTEREST MARGIN NOTES	09/27/36			100	
851	SAIL NIM 2006-BNC3 PREFERRED	01/01/00			100	
852	ARC 2001 BC5 R AMORTIZING RESID INTEREST ONLY	08/25/31			579,244,000	
853	LBSBC 2007-2 NIM R LBSBC	05/01/34			500,633,000	
854	LBSBC 2007-3 R LEHMAN BROTHERS SMALL BALANCE	11/25/37			694,396,607	
855	LBSBC 2007-2 LTR LEHMAN BROTHERS SMALL BALANCE	12/25/37			500,633,000	
856	SASC 2005-GEL1 R STRUCTURED ASSET SECURITIES CO	05/25/34			50,479,073	
857	FFMLN 2005-FF10 PS	01/01/00			70	
858	BNC NIM 2006-2 PS	01/01/00			100	
859	***BNC NIM CO 2007 1 PREF 144A 3C7	01/01/00			100	
860	FFML NIM CO 2006-FF1 PFD 0.0000 27Jul36 1.00USD 144A 144A	01/01/00			100	
861	FFML NIM 2006-FF12 PS	01/01/00			100	
862	SASCO NIM 2007-EQ1 PS	01/01/00			100	
863	BLHV 2006-1I NOTE BELLE HAVEN ABS CDO LTD	07/05/46			680,000	
864	FNMA SF 30 YEAR	01/01/00			579,425,000	
865	FNMA SF 30 YEAR	01/01/00			371,819,673	
866	FNMA SF 30 YEAR	01/01/00			362,000,000	
867	FNMA SF 30 YEAR	01/01/00			342,000,000	
868	FNMA SF 30 YEAR	01/01/00			88,127,243	
869	FNMA SF 30 YEAR	01/01/00			66,417,644	
870	FNMA SF 30 YEAR	01/01/00			61,448,487	
871	FNMA SF 30 YEAR	01/01/00			50,000,000	
872	FNMA SF 30 YEAR	01/01/00			28,636,892	
873	FNMA SF 30 YEAR	01/01/00			25,000,000	
874	GOLD PC 30 YEAR - FHLMC	01/01/00			21,473,307	
875	FNMA SF 30 YEAR	01/01/00			21,993,428	
876	10 IO/20YEAR AM POOLS	01/01/00			19,809,508	
877	10 IO/20YEAR AM POOLS	01/01/00			16,676,529	
878	10 IO/20YEAR AM POOLS	01/01/00			15,938,412	
879	10 IO/20 YEAR AM POOLS	01/01/00			12,725,060	
880	10 IO/20 YEAR AM POOLS	01/01/00			12,267,773	
881	GOLD PC 30 YEAR - FHLMC	01/01/00			10,447,073	
882	10 IO/20YEAR AM POOLS	01/01/00			4,932,012	
883	FNMA SF 30 YEAR	01/01/00			5,000,000	
884	FNMA SF 30 YEAR	01/01/00			5,000,000	
885	FNMA SF 30 YEAR	01/01/00			4,410,128	
886	10 IO/20YEAR AM POOLS	01/01/00			3,782,280	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
887	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
888	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
889	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFFF
890	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
891	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
892	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
894	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF
895	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			FFFFFFFFF
896	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM612P1
897	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86361AAJ8		86361AAJ8
898	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM071C1
899	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0090003
900	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAZ5		86364CAZ5
901	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0090437
902	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0090105
903	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWS2		86359DWS2
904	CDO	CDO AMERICAS	CDO CLO SECONDARY US	131243AC1	US131243AC14	1KY227528
905	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
906	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
907	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	047445AC5		047445AC5
908	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
909	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
910	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			SASCO061R
911	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			SASCO084R
912	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			SASCO084X
913	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31339GBG5		31339GBG5
914	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394RL31		31394RL31
915	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394RLC1		31394RLC1
916	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394RPW3		31394RPW3
917	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394RQ28		31394RQ28
918	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31394TYT6		31394TYT6
919	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395AEG6		31395AEG6
920	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395AWE1		31395AWE1
921	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	31395CSX0		31395CSX0
922	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	863589AC1		863589AC1
923	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86358NAC0		86358NAC0
924	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86358NAD8		86358NAD8
925	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	863594AB3		863594AB3
926	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	863594AC1		863594AC1
927	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86359DYD3		86359DYD3
928	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86359QAA6		86359QAA6
929	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86359QAB4		86359QAB4
930	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86360MAE4		86360MAE4
931	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86360VAC8		86360VAC8
932	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86361FAC2		86361FAC2
933	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86362EAE0		86362EAE0
934	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86363CAC7		86363CAC7
935	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365HAE0		86365HAE0
936	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	05947UER5		05947UER5
937	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108HUM4	US52108HUM41	52108HUM4
938	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108RAE2	US52108RAE27	52108RAE2
939	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	59022HAT9		59022HAT9
940	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50179MBX8		50179MBX8
941	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			BCC0MC7E2
942	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			BCC0MC7H5
943	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			BCC0MC7J1
944	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR06R1
945	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR06R2

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
887	FNMA SF 30 YEAR	01/01/00			3,121,357	
888	FNMA SF 30 YEAR	01/01/00			2,550,514	
889	GOLD PC 30 YEAR - FHLMC	01/01/00			2,221,127	
890	FNMA SF 30 YEAR	01/01/00			1,542,458	
891	10 IO/20YEAR AM POOLS	01/01/00			1,442,994	
892	FNMA SF 30 YEAR	01/01/00			1,142,810	
893	10 IO/20YEAR AM POOLS	01/01/00			1,233,084	
894	10 IO/20YEAR AM POOLS	01/01/00			345,600	
895	10 IO/20 YEAR AM POOLS	01/01/00			145,595	
896	SARM 2006-12 P-I STRUCTURED ADJUSTABLE RATE MOR	12/25/46			100	
897	SASC 2006-RF2 R STRUCTURED ASSET SECURITIES CO	05/25/36			100	
898	SARM 2007-1 C1 STRUCTURED ADJUSTABLE RATE MOR	02/25/47			100	
899	SARM07-8 C	11/25/37			100	
900	SARM07-6-R-II STRUCTURED ADJUSTABLE RATE MOR	06/25/37			100	
901	LMT08-1 R	04/28/38			100	
902	SARM07-9 C	12/25/37			100	
903	SASC05-RF6 R STRUCTURED ASSET SECURITIES CO	12/25/35			(100)	
904	CALLIDUS DEBT PARTNERS FUND LTD FRN 20210121 SERIES# 7A 144A	01/21/21			0	
905	FNMA SF 30 YEAR	01/01/00			(33,000,000)	
906	FNMA SF 30 YEAR	01/01/00			(43,118,321)	
907	AFLF 1997-A AIO ATHERTON FRANCHISEE LOAN FUNDI	02/15/13			2	
908	FNMA SF 30 YEAR	01/01/00			(3,984,881)	
909	FNMA SF 30 YEAR	01/01/00			(29,748,486)	
910	SASC06-1A R STRUCTURED ASSET SECURITIES CO	08/15/34			1	
911	SASC08-4 R STRUCTURED ASSETS SECURITIES C	05/25/37			1	
912	SASC08-4 X STRUCTURED ASSETS SECURITIES C	05/25/37			1	
913	FHR 2384 2384-T1 FEDERAL HOME LOAN MTG GOLD	12/15/16			1	
914	FHR 2752 C1 CALL CLASS FREDDIE MAC	12/15/14			42,471,406	
915	FHR 2752 E1 CALL CLASS FREDDIE MAC	02/15/14			22,841,276	
916	FHSF04 B1 FREDDIE MAC	12/15/09			10	
917	FHSF04 C1 FREDDIE MAC	12/15/11			17,087,433	
918	FHR 2770 D1 FREDDIE MAC	12/15/14			21,653,792	
919	FHR-2808 A1 FREDDIE MAC	12/15/14			7	
920	FHR-2808 N1 FREDDIE MAC	12/15/14			3,523,150	
921	FHR-2828 H1 FREDDIE MAC	07/15/14			49,037,349	
922	SASC 2006-10 X STRUCTURED ASSET SECURITIES CO	11/15/34			1	
923	SASC06-4A X STRUCTURED ASSET SECURITIES CO	05/15/36			1	
924	SASC06-4A R STRUCTURED ASSET SECURITIES CO	05/15/36			1	
925	SASC 2008-5 R STRUCTURED ASSET SECURITIES CO	08/01/45			1	
926	SASC 2008-5 X STRUCTURED ASSET SECURITIES CO	08/25/45			1	
927	SASC06-1A X STRUCTURED ASSET SECURITIES CO	03/01/36			1	
928	SASC06-2A X STRUCTURED ASSET SECURITIES CO	04/15/36			1	
929	SASC06-2A R STRUCTURED ASSET SECURITIES CO	04/15/36			1	
930	SASC06-6A X STRUCTURED ASSET SECURITIES CO	06/15/36			1	
931	SASC06-8 X STRUCTURED ASSET SECURITIES CO	06/15/34			1	
932	SASC 2006-9 X STRUCTURED ASSET SECURITIES CO	10/15/34			1	
933	SASC 2006-13 X STRUCTURED ASSET SECURITIES CO	12/15/34			1	
934	SASC 2007-2 X STRUCTURED ASSET SECURITIES CO	08/25/35			1	
935	SASC 2008-1 X STRUCTURED ASSET SECURITIES CO	03/28/45			1	
936	BACM 2002-PB2 A3 BANC OF AMERICA COMMERCIAL MOR	06/11/35			0	
937	LBUBS 2003-C7 A4 LB-UBS COMMERCIAL MORTGAGE TST	09/15/35			0	
938	LBUBS 2006-C4 A4 LB-UBS COMMERCIAL MORTGAGE TRU	06/15/38			0	
939	MLMT 2002-MW1 A3 MERRILL LYNCH MORTGAGE TRUST	07/12/34			0	
940	LBUBS 2006-C6 R-LR LB-UBS COMMERCIAL MORTGAGE TRU	10/15/39			(1)	
941	FBMS FIRST 2005-CN2A V1C FIRST BOSTON MORTGAGE SECURITI	11/15/19			1	
942	FBMS BOSTON CSFB 2005-CN2A V2CFIRST BOSTON MORTGAGE SECURITI	11/15/19			1	
943	FBMS FIRST CSFB 2005-CN2A V3B FIRST BOSTON MORTGAGE SECURITI	11/15/19			1	
944	LBFR06R1 WHOLE LOAN	05/01/34			1	
945	LBFR06R2 LEHMAN BROTHERS FLOATING RATE	05/01/34			1	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
946	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR06R3
947	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	103043RR8		103043RR8
948	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	103075RR0		103075RR0
949	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	105639RR1		105639RR1
950	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	46625YN82		46625YN82
951	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NGK4		52519NGK4
952	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52521TAE7		52521TAE7
953	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAN7	US52524NAN75	52524NAN7
954	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAU1	US52524NAU19	52524NAU1
955	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAW7		52524NAW7
956	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NAY3		52524NAY3
957	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52524NBA4		52524NBA4
958	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	161444AB0		161444AB0
959	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	575796AE7	US575796AE78	575796AE7
960	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	69361YAF0	US69361YAF07	69361YAF0
961	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	69407RAA2	US69407RAA23	69407RAA2
962	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT082LTR
963	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT086LTR
964	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT20086P
965	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT20086R
966	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52524UAD3		52524UAD3
967	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF071C2
968	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0711C
969	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0711R
970	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM077C
971	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			W10090002
972	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			W10090105
973	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAW2		86364CAW2
974	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAX0		86364CAX0
975	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAY8		86364CAY8
976	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAZ5		86364CAZ5
977	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364DBL3		86364DBL3
978	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF7AR3R
979	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0720NC
980	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VBZ1	US52524VBZ13	52524VBZ1
981	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF7AR3R
982	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS716NC2
983	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0710C
984	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM071C1
985	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0714HL
986	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0714HR
987	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0717HR
988	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS077NCC
989	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS077NRR
990	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS17HLTR
991	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM078C
992	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM078R1
993	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			W10090003
994	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAV2		86362NAV2
995	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	94983KAW9		94983KAW9
996	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52108RBK7		52108RBK7
997	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND05J4R
998	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND05J1R
999	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND05J2R
1000	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND06I1R
1001	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND06K1R
1002	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			WIND07K1R
1003	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	973155AF1		973155AF1
1004	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	97316BAG5	US97316BAG59	97316BAG5

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
946	LBFR06R3 WHOLE LOAN	05/01/34			1	
947	LBFR07-LLFA R2 LEHMAN BROTHERS FLOATING RATE	09/09/37			1	
948	LBFR07-LLFA R3 LEHMAN BROTHERS FLOATING RATE	09/09/37			1	
949	LBFR07-LLFA R1 LEHMAN BROTHERS FLOATING RATE	09/09/37			1	
950	JPMCC 2006 FL1 CLASS X-R-5 JP MORGAN & CO INC/OLD	02/15/20			0	
951	LBFR07-LLFA X2 LEHMAN BROTHERS FR COMMERCIAL	12/14/14			12	
952	LBFR07-LLFA X1 LEHMAN BROTHERS FLOATING RATE	09/15/21			2	
953	LBFR07-LLFA C LEHMAN BROTHERS FLOATING RATE	06/15/22			0	
954	LBFR07-LLFA F LEHMAN BROTHERS FLOATING RATE	06/15/22			0	
955	LBFR07-LLFA G LEHMAN BROTHERS FLOATING RATE	06/15/22			0	
956	LBFR07-LLFA H LEHMAN BROTHERS FLOATING RATE	06/15/22			0	
957	LBFR07-LLFA J LEHMAN BROTHERS FLOATING RATE	06/15/22			0	
958	CMAOT 2006-B A3 CHASE MANHATTAN AUTO OWNER TRU	05/15/11			0	
959	BECO A5 ASSETBACK LOAN MASS RRB SPECIAL PURP TR BEC-1	03/15/12			0	
960	PEGTF 01-1 A6 ASSETBK PSE&G TRANSITION FUNDING LLC	06/15/15			0	
961	PACIFIC COAST ABS CD PFD 0.0000 25Oct36 1000.00USD 144A 144A	10/25/36			1,000,000	
962	LMT 2008-2 LT-R LEHMAN MORTGAGE TRUST	03/25/38			100	
963	LMT 2008-6 LT-R LEHMAN MORTGAGE TRUST	07/25/37			100	
964	LMT 2008-6 P LEHMAN MORTGAGE TRUST	07/25/37			100	
965	LMT 2008-6 R LEHMAN MORTGAGE TRUST	07/25/47			100	
966	LMT 2008-4 R LEHMAN MORTGAGE TRUST	07/25/38			100	
967	LXS GPMF07-AR1 C2 LEHMAN XS TRUST	02/25/47			(100)	
968	SARM 2007-11 C STRUCTURED ADJUSTABLE RATE MOR	12/25/07			100	
969	SARM 2007-11 R-I STRUCTURED ADJUSTABLE RATE MOR	12/25/37			100	
970	SARM 2007-7 C STRUCTURED ADJUSTABLE RATE MOR	08/25/37			100	
971	SARM07-7 C	11/25/37			(100)	
972	SARM07-9 C	12/25/37			(100)	
973	SARM 2007-6 1AP STRUCTURED ADJUSTABLE RATE MOR	07/25/37			100	
974	SARM 2007-6 2AP STRUCTURED ADJUSTABLE RATE MOR	07/25/37			100	
975	SARM07-6 3-AP STRUCTURED ADJUSTABLE RATE MOR	06/25/37			100	
976	SARM07-6 R-II STRUCTURED ADJUSTABLE RATE MOR	06/25/37			(100)	
977	SARM 2007-7 1-AP STRUCTURED ADJUSTABLE RATE MOR	08/25/37			100	
978	LXS GPMF 2007-AR3 R LEHMAN XS TRUST	06/25/37			100	
979	LXS 2007-20N C LEHMAN XS TRUST	12/25/37			100	
980	LXS 07-15N AP-I LEHMAN XS TRUST	08/25/37			100	
981	LXS GPMF 2007-AR3 R LEHMAN XS TRUST	06/25/37			(100)	
982	LXS 2007-16N C2 LEHMAN XS TRUST	09/25/12			100	
983	SARM 2007-10 C STRUCTURED ADJUSTABLE RATE MOR	10/31/37			100	
984	SARM 2007-1 C1 STRUCTURED ADJUSTABLE RATE MOR	02/25/47			(100)	
985	LXS 2007-14H L LEHMAN XS TRUST	08/25/37			100	
986	LXS 2007-14H R LEHMAN XS TRUST	08/25/37			100	
987	LXS 2007-17H R LEHMAN XS TRUST	10/25/37			100	
988	LXS 2007-7N C LEHMAN XS TRUST	06/25/37			(100)	
989	LXS 2007-7N R LEHMAN XS TRUST	06/25/37			(100)	
990	LXS 2007-17H LT-R LEHMAN XS TRUST	10/25/37			100	
991	SARM 2007-8 C STRUCTURED ADJUSTABLE RATE MOR	09/25/37			100	
992	SARM 2007-8 R-I STRUCTURED ADJUSTABLE RATE MOR	09/25/37			100	
993	SARM07-8 C	11/25/37			(100)	
994	SARM 2007-8 R-II STRUCTURED ADJUSTABLE RATE MOR	09/25/37			(100)	
995	WFMBS 2006-AR2 B12 WELLS FARGO MORTGAGE BACKED SE	03/25/36			0	
996	LBUBS 2006-C4 S LB-UBS COMMERCIAL MORTGAGE TRU	06/15/38			1	
997	WNDE 2005-I-4 R WIND MASTER TRUST NOTES	04/28/07			100	
998	WNDE 2005-J-1 R WIND MASTER TRUST NOTES	06/25/07			44,986,000	
999	WNDE 2005-J-2 R WIND MASTER TRUST NOTES	07/25/07			100	
1000	WIND 2006-I R WIND MASTER TRUST NOTES	11/25/06			100	
1001	WIND 2006-K-1 R WIND MASTER TRUST NOTES	01/25/08			100	
1002	WIND 2007-K-1 R WIND MASTER TRUST NOTES	04/25/37			27,452,000	
1003	WIND MSTER TR SER 2007-K1 X2 WIND MASTER TRUST NOTES	02/25/09			27,452,000	
1004	WIND 2007-I1 X3 WIND MASTER TRUST NOTES	11/25/08			3	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1005	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT74L
1006	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAZ5		80382QAZ5
1007	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			ARC01BC6R
1008	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT72P
1009	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			BNCMT72X
1010	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAIL0506S
1011	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAIL5HE1S
1012	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAIL5HE3S
1013	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAL0508PS
1014	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAL0602PS
1015	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAL6BNC1S
1016	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SALN6B2PS
1017	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1L
1018	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1P
1019	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1R
1020	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1X
1021	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS99BC2R
1022	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS99BC3R
1023	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS99SP1R
1024	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC0120
1025	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7EQ1R
1026	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7EQ1T
1027	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7EQ1X
1028	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7WF2P
1029	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC7WF2X
1030	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASC988R1
1031	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	03077BAB3	US03077BAB36	03077BAB3
1032	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	675748AS6		675748AS6
1033	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QBQ0		20846QBQ0
1034	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QBR8	US20846QBR83	20846QBR8
1035	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QBS6		20846QBS6
1036	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QCT3	US20846QCT31	20846QCT3
1037	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QDX3	US20846QDX34	20846QDX3
1038	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QDY1		20846QDY1
1039	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QE U8		20846QE U8
1040	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QHS0		20846QHS0
1041	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	20846QJB5		20846QJB5
1042	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	362341HX0		362341HX0
1043	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505F80	US393505F801	393505F80
1044	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505LZ3	US393505LZ39	393505LZ3
1045	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505MT6		393505MT6
1046	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505P48	US393505P487	393505P48
1047	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505T77		393505T77
1048	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	393505XK3	US393505XK32	393505XK3
1049	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50180CAT7		50180CAT7
1050	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	50179MBX8		50179MBX8
1051	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT0602P0
1052	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06131P
1053	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06132P
1054	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0613CX
1055	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0613SX
1056	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06171P
1057	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06172P
1058	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07063P
1059	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0706P2
1060	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0714HP
1061	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN058PS
1062	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN063PS
1063	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
1005	BNCMT 2007-4 L BNC MORTGAGE LOAN TRUST	01/08/38			0	
1006	SAIL NIM 2004-5 B STRUCTURED ASSET INVESTMENT LO	06/27/34			0	
1007	ARC 01-BC6 R CMO SER 01-BC6 AMORT RESID COLL TR	10/15/31			100	
1008	BNCMT 2007-2 P BNC MORTGAGE LOAN TRUST	05/25/37			0	
1009	BNCMT 2007-2 X BNC MORTGAGE LOAN TRUST	05/25/37			0	
1010	SAILN 2005-6A CERT SAIL NET INTEREST MARGIN NOTES	07/27/35			100	
1011	SAILN 2005-HE1 PS SAIL NET INTEREST MARGIN NOTES	08/27/35			100	
1012	SAIL 2005-HE3 PS STRUCTURED ASSET INVESTMENT LO	08/25/35			100	
1013	SAIL 2005-8 PREF SHARES STRUCTURED ASSET INVESTMENT LO	10/25/35			100	
1014	SAIL 2006-2 PS STRUCTURED ASSET INVESTMENT LO	04/25/36			100	
1015	SAILN 2006-BNC1 PS STRUCTURED ASSET INVESTMENT LO	04/25/35			100	
1016	SAIL NIM 2006-BNC2 PS STRUCTURED ASSET INVESTMENT LO	05/27/36			100	
1017	SASCO 2007-SC1 L STRUCTURED ASSET SECURITIES CO	04/25/37			0	
1018	SASCO 2007-SC1 P STRUCTURED ASSET SECURITIES CO	04/25/37			0	
1019	SASCO 2007-SC1 R STRUCTURED ASSET SECURITIES CO	04/25/37			0	
1020	SASCO 2007-SC1 X STRUCTURED ASSET SECURITIES CO	04/25/37			0	
1021	SASCO 99-BC2 R CMO SER 99 STRUCTURED ASSET SECS CORP-	06/25/29			1	
1022	SASCO 99-BC3 R CMO SER 99-BC3 STRUCTURED ASSET SECS CORP	02/25/29			1	
1023	SASCO 99-SP1 R CMO SER 99-PRVTSTRUCTURED ASSET SECS CORP-	05/25/29			1	
1024	SASCO 01-20 R CMO SERIES 01-20STRUCTURED ASSET SECS CORP	12/31/32			100	
1025	SASCO 2007-EQ1 R STRUCTURED ASSET SECURITIES CO	03/25/37			0	
1026	SASCO 2007-EQ1 LTR STRUCTURED ASSET SECURITIES CO	03/25/37			0	
1027	SASCO 2007-EQ1 X STRUCTURED ASSET SECURITIES CO	03/25/37			0	
1028	SASC 2007-WF2 P STRUCTURED ASSET SECURITIES CO	08/30/37			0	
1029	SASC 2007-WF2 X STRUCTURED ASSET SECURITIES CO	08/30/37			0	
1030	SASCO 98-8 R RESID 98-8 STRUCTURED ASSET SECURITIES CO	08/25/28			1	
1031	AQNIM 2005-RN11 R AMERIQUEST FINANCE NIM TRUST	01/25/36			4,600,000	
1032	OCMBS 1998-R2 AP OCWEN RESIDENTIAL MBS	11/25/34			1,262	
1033	CNF 2000-1 M1 SERIES 00-1 M1 CONSECO FINANCE SECT CORP	05/01/31			6	
1034	CNF 2000-1 M2 SERIES 00-1 M2 CONSECO FINANCE SECT CORP	05/01/31			3	
1035	CNF 2000-1 B1 SERIES 00-1 B1 CONSECO FINANCE SECT CORP	05/01/31			15	
1036	CNF 2000-2 M2 SERIES 00 M2 CONSECO FINANCE SECT CORP	12/01/30			15	
1037	CNF 2000-4 M2 SERIES 00 M2 CONSECO FINANCE SECT CORP	05/01/32			8	
1038	CNF 2000-4 B1 SERIES 00 B1 CONSECO FINANCE SECT CORP	05/01/32			6	
1039	CNF 2000-5 B1 SERIES 00-5 CONSECO FINANCE SECT CORP	02/01/32			4	
1040	CNF 2001-3 B1 CONSECO FINANCE SECURITIZATION	05/01/33			3	
1041	CNFH 01-4 B-1 CMO SER 01-4 CONSECO MANUFACTUER HOUSING	12/01/25			0	
1042	FFML 2005-FFA B4 FIRST FRANKLIN MORTGAGE LOAN A	03/25/25			0	
1043	GTMH 98-4 B2 ASSETBK HOME EQ GREENTREE FIN MANUFACTURED HSG	04/01/30			2	
1044	GT 96-2 B2 ASSETBK LOAN GREENTREE FINANCIAL CORP	04/15/27			13	
1045	GT 96-4 B2 ASSETBK HOME EQUITYGREENTREE MANUFACTURED HOUSING	06/15/27			8	
1046	GREENTREE 1998-8 B-1 GREENTREE FIN CORP	09/01/30			1	
1047	GTMH 99-1B1 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30			8	
1048	GTMH 97-6 B2 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	01/15/29			16	
1049	LBUBS 2006-C7 XCL LB-UBS COMMERCIAL MORTGAGE TRU	12/24/09			1	
1050	LBUBS 2006-C6 R-LR LB-UBS COMMERCIAL MORTGAGE TRU	10/15/39			1	
1051	LMT06-2 P LEHMAN MORTGAGE TRUST	04/25/36			100	
1052	LXS 06-13 1P LEHMAN XS TRUST	09/25/36			80	
1053	LXS 06-13 2P LEHMAN XS TRUST	09/25/36			89	
1054	LXS 06-13 CX LEHMAN XS TRUST	09/25/36			100	
1055	LXS 06-13 SX LEHMAN XS TRUST	09/25/36			100	
1056	LXS 2006-17 1P LEHMAN XS TRUST	11/25/36			89	
1057	LXS 2006-17 2P LEHMAN XS TRUST	11/25/36			91	
1058	LXS 2007-6 3P LEHMAN XS TRUST	05/25/37			200	
1059	LXS 2007-6 P2 LEHMAN XS TRUST	05/25/47			221,361,008	
1060	LXS 2007-14H P LEHMAN XS TRUST	08/25/37			100	
1061	LEH XSN 05-8 PS LEHMAN XS TRUST MORTGAGE PASS	01/25/36			100	
1062	LEH XSN 06-3 PS LEHMAN XS TRUST MORTGAGE PASS	05/25/36			100	
1063	FNMA SF 30 YEAR	01/01/00			(378,670,000)	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1064	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM072P1
1065	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM072P2
1066	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDU2		52521RDU2
1067	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52521RDV0		52521RDV0
1068	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YBK1		52521YBK1
1069	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52521YBL9		52521YBL9
1070	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	525225108		525225108
1071	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52522QBV3		52522QBV3
1072	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52522UBB8		52522UBB8
1073	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAW7		52522XAW7
1074	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAX5		52522XAX5
1075	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BH2		525248BH2
1076	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	525248BJ8		525248BJ8
1077	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52524YBR3		52524YBR3
1078	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52525AAN4		52525AAN4
1079	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52525AAP9		52525AAP9
1080	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BBD3		52525BBD3
1081	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52525BBE1		52525BBE1
1082	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	76117LAG8		76117LAG8
1083	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579VW95		863579VW95
1084	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86360NAB8		86360NAB8
1085	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86360NAC6		86360NAC6
1086	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NAZ3		86362NAZ3
1087	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362NBA7		86362NBA7
1088	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364YAW4		86364YAW4
1089	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS			DVIE971C0
1090	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAP8		52519SAP8
1091	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAQ6		52519SAQ6
1092	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAR4		52519SAR4
1093	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAX1		52519SAX1
1094	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	52519SAY9		52519SAY9
1095	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LHELT981D
1096	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	45254TDT8		45254TDT8
1097	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52518RAZ9		52518RAZ9
1098	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RTC1		86358RTC1
1099	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359AAZ6		86359AAZ6
1100	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863576BP8	US863576BP88	863576BP8
1101	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	07325NBM3		07325NBM3
1102	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	126686AG9	US126686AG97	126686AG9
1103	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	17312GAC5		17312GAC5
1104	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	00761HBH3		00761HBH3
1105	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	03072SBD6		03072SBD6
1106	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	03072SCJ2	US03072SCJ24	03072SCJ2
1107	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	03215PFP9		03215PFP9
1108	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	037898AB9	US037898AB95	037898AB9
1109	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	04541GAH5		04541GAH5
1110	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	04541GBC5		04541GBC5
1111	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	04541GTK8		04541GTK8
1112	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05570GAV5	US05570GAV59	05570GAV5
1113	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05948KFB0		05948KFB0
1114	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	059522AV4		059522AV4
1115	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07384YCU8		07384YCU8
1116	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07386HLC3		07386HLC3
1117	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12506YBN8	US12506YBN85	12506YBN8
1118	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126342FY5		126342FY5
1119	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126342GB4		126342GB4
1120	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668ACZ6		12668ACZ6
1121	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669GRR4		12669GRR4
1122	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	161505HW5	US161505HW54	161505HW5

	L		M	N	O	P	Q
3	Product Name		Maturity Date			Trade Date position	
1064	SARM 2007-2 P1	STRUCTURED ADJUSTABLE RATE MOR	02/25/47			317,756,481	
1065	SARM 2007-2 P2	STRUCTURED ADJUSTABLE RATE MOR	02/25/47			124,940,303	
1066	LMT 2007-5 3B5	LEHMAN MORTGAGE TRUST	06/25/37			0	
1067	LMT 2007-5 3B6	LEHMAN MORTGAGE TRUST	06/25/37			0	
1068	LMT 2007-8 P1	LEHMAN MORTGAGE TRUST	09/25/37			100,000	
1069	LMT 2007-8 P2	LEHMAN MORTGAGE TRUST	09/25/37			100,000	
1070	LXS 06-9 NIM PS	LEHMAN XS TRUST	05/28/46			200	
1071	LMT 2007-10 P	LEHMAN MORTGAGE TRUST	01/25/38			0	
1072	LMT 2008-2 P	LEHMAN MORTGAGE TRUST	03/25/38			100,000	
1073	LMT 2007-9 P1	LEHMAN MORTGAGE TRUST	10/25/37			100,000	
1074	LMT 2007-9 P2	LEHMAN MORTGAGE TRUST	10/25/37			100,000	
1075	LXS 2007-5H 2M6	LEHMAN XS TRUST	05/25/37			0	
1076	LXS 2007-5H 2M7	LEHMAN XS TRUST	05/25/37			0	
1077	LXS 07-12N 2-AP	LEHMAN XS TRUST	08/25/10			25	
1078	LXS 2007-20N R	LEHMAN XS TRUST	12/25/37			100	
1079	LXS 2007-20N AP	LEHMAN XS TRUST	01/25/11			1,000	
1080	LXS 2007-16N 2-AP	LEHMAN XS TRUST	09/25/12			1,000	
1081	LXS 2007-16N 3-AP	LEHMAN XS TRUST	09/25/12			1,000	
1082	RLT 2008-AH2 R	RESIDENTIAL LOAN TRUST	07/25/47			0	
1083	SARM 2006-2 B6I	STRUCTURED ADJUSTABLE RATE MOR	03/25/36			0	
1084	SARM 2006-5 B6I	STRUCTURED ADJUSTABLE RATE MOR	06/25/36			0	
1085	SARM 2006-5 B7I	STRUCTURED ADJUSTABLE RATE MOR	06/25/36			10	
1086	SARM 2007-8 1-AP	STRUCTURED ADJUSTABLE RATE MOR	09/25/37			1,000	
1087	SARM 2007-8 2-AP	STRUCTURED ADJUSTABLE RATE MOR	09/25/37			1,000	
1088	SARM 2007-11 R2	STRUCTURED ADJUSTABLE RATE MOR	12/25/37			100	
1089	DVIELT 97-1 C CMO SER 97-1	DVI EQUIPMENT LEASE TR-144A	09/09/49			57,885	
1090	LABS 01-B B2	LEHMAN ABS MH TR 01-B M1	11/25/31			0	
1091	LABS 01-B X	LEHMAN ABS	08/15/28			1	
1092	LABS 01-B R	LEHMAN ABS	10/15/31			1	
1093	LABS MHCT 2002-3 C	LEHMAN ABS MANU HOU CO TRT	06/01/33			100	
1094	LABS MHCT 2002-3 R	LEHMAN ABS MANU HOU CO TRT	06/01/33			100	
1095	LHELT 98-1 D_CMO SER 98-1 PO	LEHMAN HOME EQUITY LOAN TRUST	05/25/28			1,737	
1096	IMSA 00-3 A12 CMO SER 00-3	IMPAC SECURED ASSETS CORP	10/25/30			8	
1097	LSSC 2001-GE3 A	LEHMAN BROS SEC. CORP	05/28/18			2,816	
1098	SASCO 01-19 2A6 CMO SER 01-19	STRUC ASST SEC CRP	01/25/32			0	
1099	SASCO 2002-22H 1-AX	STRUCTURED ASSET SECS CRP 144A	11/25/32			20,533,898	
1100	SASC 2005-6 2A9	STRUCTURED ASSET SECURITIES CO	05/25/35			0	
1101	BAYV 2005-C A1C	BAYVIEW FINANCIAL ACQUISITION	06/28/44			0	
1102	CWHEL 2006-HW 2A1A	COUNTRYWIDE HOME EQUITY LOAN T	11/15/36			0	
1103	CMLTI 2007-AHL3 A3C	CITIGROUP MORTGAGE LOAN TRUST	05/25/37			0	
1104	ABCMT 2005-B1 B1	ADVANTA BUSINESS CARD MASTER T	02/20/14			0	
1105	AMSI 2001-2 M2	AMERIQUEST MORTGAGE SECURITIES	10/25/31			0	
1106	AMSI 2002-2 M3	AMERIQUEST MORTGAGE SECURITIES	08/25/32			0	
1107	AMRES 99-1 M1 CMO SER 99-1	AMRESCO RESID SEC MTG LOAN TR	06/25/29			0	
1108	APPB 2007-1 A-2-II-A	APPLEBEE'S ENTERPRISES LLC	12/20/37			0	
1109	ABSHE 1999-LB1 A5A	ASSET BACKED SECURITIES CORP H	06/21/29			0	
1110	ABSHE 2001-HE1 M1	ASSET BACKED SECURITIES CORP H	04/15/31			0	
1111	ABSHE 2005-HE6 M1	ASSET BACKED SECURITIES CORP H	07/25/35			0	
1112	BNCMT 2007-4 A3A	BNC MORTGAGE LOAN TRUST	11/25/37			0	
1113	BOAA 2003-7 PO	BANC OF AMERICA ALTERNATIVE LO	09/25/33			0	
1114	BAFC 2007-C 1A3	BANC OF AMERICA FUNDING CORP	05/20/47			0	
1115	BSABS 2002-1 1A5	BEAR STEARNS ASSET BACKED SECU	12/25/34			0	
1116	BALTA 2004-9 4A1	BEAR STEARNS ALT-A TRUST	09/25/34			0	
1117	CDCMC 2003-HE3 M1	CDC MORTGAGE CAPITAL TRUST	11/25/33			0	
1118	CSFB 97-2 A SERIES 97-2-144A	CS FIRST BOSTON MTG SEC CORP	06/25/20			0	
1119	CSFB 1997-2 M	CS FIRST BOSTON MORTGAGE SECUR	06/25/20			0	
1120	CWALT 2005-51 3A3A	COUNTRYWIDE ALTERNATIVE LOAN T	11/20/35			0	
1121	CWHL 2005-1 2A2	COUNTRYWIDE HOME LOAN MORTGAGE	12/31/49			0	
1122	CCMSC 01-245 A1 144A	CHASE COMMERCIAL MTGE SECS CRP	02/12/16			0	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1123	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	16162WQY8		16162WQY8
1124	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17309AAE9		17309AAE9
1125	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17309VAH6		17309VAH6
1126	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17311CAA9		17311CAA9
1127	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	18976GAD8		18976GAD8
1128	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	190749AB7		190749AB7
1129	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20047MAK0		20047MAK0
1130	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QBP2	US20846QBP28	20846QBP2
1131	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	22540VCT7		22540VCT7
1132	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	22540VUK6		22540VUK6
1133	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	22540VXC1		22540VXC1
1134	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	24763LFP0		24763LFP0
1135	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	291701BV1		291701BV1
1136	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	361849MK5	US361849MK52	361849MK5
1137	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36228CHV8		36228CHV8
1138	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	362341WZ8		362341WZ8
1139	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393533BU7		393533BU7
1140	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	404065AF1		404065AF1
1141	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	41161PGF4		41161PGF4
1142	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	449670EP9		449670EP9
1143	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	449670EY0		449670EY0
1144	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	456606BX9		456606BX9
1145	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660LYW3		45660LYW3
1146	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	456618AH0		456618AH0
1147	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45661EAW4	US45661EAW49	45661EAW4
1148	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45668GAF9		45668GAF9
1149	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	466247GB3		466247GB3
1150	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	466247MW0		466247MW0
1151	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52108H2S2		52108H2S2
1152	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52108H5W0		52108H5W0
1153	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52109PAY1		52109PAY1
1154	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	525180BH7		525180BH7
1155	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520MEB5		52520MEB5
1156	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521LAB0		52521LAB0
1157	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521LAC8		52521LAC8
1158	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	525221KP1		525221KP1
1159	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	525241AE5		525241AE5
1160	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	55274SAG6		55274SAG6
1161	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	57164RAY8		57164RAY8
1162	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	57643LBS4		57643LBS4
1163	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	589929TP3		589929TP3
1164	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59020UAC9		59020UAC9
1165	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61744CAJ5		61744CAJ5
1166	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61746WHY9		61746WHY9
1167	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61746WMY3		61746WMY3
1168	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61748HBM2		61748HBM2
1169	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61909QAE6		61909QAE6
1170	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	682044AC6		682044AC6
1171	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	70556MAA0		70556MAA0
1172	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	75116CBW5		75116CBW5
1173	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	76112BUG3	US76112BUG30	76112BUG3
1174	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	761143AF3		761143AF3
1175	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	78386NEG0		78386NEG0
1176	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	79549AFV6		79549AFV6
1177	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	805564KJ9		805564KJ9
1178	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	805564KW0		805564KW0
1179	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	805564QR5		805564QR5
1180	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	863572F81		863572F81
1181	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	863572SF1	US863572SF10	863572SF1

	L		M	N	O	P	Q
3	Product Name		Maturity Date			Trade Date position	
1123	CHASE 2006-S1 A2	CHASE MORTGAGE FINANCE CORP	05/25/36			0	
1124	CMALT 2006-A1 1A5	CITIMORTGAGE ALTERNATIVE LOAN	04/25/36			0	
1125	CMALT 2006-A4 1A8	CITIMORTGAGE ALTERNATIVE LOAN	09/25/36			0	
1126	CMLTI 2007-WFH1 A1	CITIGROUP MORTGAGE LOAN TRUST	01/25/37			0	
1127	CMALT 2007-A6 1A4	CITIMORTGAGE ALTERNATIVE LOAN	06/25/37			0	
1128	CWCI 2006-C1 A2	CW CAPITAL COBALT LTD	08/15/48			0	
1129	COMM 2006-CNL CFL	COMMERCIAL MORTGAGE PASS THROU	02/05/19			0	
1130	CNF 2000-1 A5 SERIES 00-1 A5	CONSECO FINANCE SECT CORP	05/01/31			0	
1131	CSFB 2001-HE22 M1	CS FIRST BOSTON MORTGAGE SECUR	02/25/32			0	
1132	CSFB 2002-HE1 M1	CS FIRST BOSTON MORTGAGE SECUR	08/25/32			0	
1133	CSFB 2002-HE4 M1	CS FIRST BOSTON MORTGAGE SECUR	08/25/32			0	
1134	DELHE 99-2 M1 ASSETBK HOME EQ DELTA FUNDING HOME EQUITY LOAN		08/15/30			0	
1135	EFLOT 1997-5 M1	EMPIRE FUNDING HOME LOAN OWNER	04/25/24			0	
1136	GMACC 00-C2 A2 CMO SER 00-C2	GMAC COMM MTG SECURITIES INC	08/16/33			0	
1137	GSMS 2001-LIBA A1	GS MORTGAGE SECURITIES CORP II	02/14/16			0	
1138	GSR 2005-AR7 2A1	GSR MORTGAGE LOAN TRUST	11/25/35			0	
1139	GTCT 1997-D CTFS	GREEN TREE RECREATIONAL EQUIPM	03/15/29			0	
1140	H2 2006-1 F	H2 REAL ESTATE	08/23/47			0	
1141	HVMLT 2004-7 1A	HARBORVIEW MORTGAGE LOAN TRUST	11/19/34			0	
1142	IMCHE 1998-3 A7	IMC HOME EQUITY LOAN TRUST	08/20/29			0	
1143	IMCHE 1998-5 A6	IMC HOME EQUITY LOAN TRUST	12/20/29			0	
1144	INHEL 2001-A AF6	INDYMAC HOME EQUITY LOAN ASSET	11/25/30			0	
1145	INDB 2005-1 A1	INDYMAC INDB MORTGAGE LOAN TRU	11/25/35			0	
1146	INDX 2006-AR8 A4A	INDYMAC INDEX MORTGAGE LOAN TR	07/25/46			0	
1147	INDX 2006-AR4 A1B	INDYMAC INDEX MORTGAGE LOAN TR	05/25/46			0	
1148	INDX 2006-AR14 1A4A	INDYMAC INDEX MORTGAGE LOAN TR	11/25/46			0	
1149	JPMMT 2004-A5 4A2	JP MORGAN MORTGAGE TRUST	12/25/34			0	
1150	JPMMT 2005-S1 2A5	JP MORGAN MORTGAGE TRUST	01/25/35			0	
1151	LBUBS 2005-C1 A3	LB-UBS COMMERCIAL MORTGAGE TRU	02/11/40			0	
1152	LBUBS 2005-C3 XCL	LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40			0	
1153	LBUBS 2007-C6 H	LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40			0	
1154	LHELT 98-1 A1 CMO SERIES 98-1	LEHMAN HOME EQUITY LOAN TRUST	05/25/28			0	
1155	LMT 2005-3 2A3	LEHMAN MORTGAGE TRUST	01/25/36			0	
1156	LMT 2007-4 1A2	LEHMAN MORTGAGE TRUST	05/25/37			0	
1157	LMT 2007-4 1A3	LEHMAN MORTGAGE TRUST	05/25/37			0	
1158	LXS 2006-4N A1D-1	LEHMAN XS TRUST	04/25/46			0	
1159	LXS 2007-1 1A5	LEHMAN XS TRUST	02/25/37			0	
1160	MASTR 2006-3 1A7	MASTR ASSET SECURITIZATION TRU	10/25/36			0	
1161	MVCOT 2005-2 C	MARRIOTT VACATION CLUB OWNER T	10/20/27			0	
1162	MABS 2003-NC1 M5	MASTR ASSET BACKED SECURITIES	04/25/33			0	
1163	MLMI 1999-H1 A5	MERRILL LYNCH MORTGAGE INVESTO	05/20/28			0	
1164	MLMI 2004-A1 2A2	MERRILL LYNCH MORTGAGE INVEST	02/25/34			0	
1165	MSAC 2001-WF1 M1	MORGAN STANLEY ABS CAPITAL I	09/25/31			0	
1166	MSDWC 2001-NC2 M1	MORGAN STANLEY DEAN WITTER CAP	01/25/32			0	
1167	MSDWC 2002-NC1 M1	MORGAN STANLEY DEAN WITTER CAP	02/25/32			0	
1168	MSM 2004-6AR 2A1	MORGAN STANLEY MORTGAGE LOAN T	12/15/49			0	
1169	MABS 2002-NC1 M2	MASTR ASSET BACKED SECURITIES	10/25/32			0	
1170	OMAHA 2008-1A CTFS	OMAHA LLC	05/15/40			0	
1171	PALS 2000-1 A1	PEGASUS AVIATION LEASE SECURIT	03/25/15			0	
1172	RALI 2007-QS6 A45	RESIDENTIAL ACCREDIT LOANS INC	04/25/37			0	
1173	GMACM 2005-AR4 3A1	GMAC MORTGAGE CORP LOAN TRUST	07/19/35			0	
1174	RAST 2007-A9	RESIDENTIAL ASSET SECURITIZATI	09/25/37			0	
1175	SACO 2000-3A 1B1	SACO I INC	09/25/40			0	
1176	SBM7 2001-MMA X	SALOMON BROTHERS MORTGAGE SECU	02/18/34			0	
1177	SAST 2001-3 AF6	SAXON ASSET SECURITIES TRUST	11/25/26			0	
1178	SAST 2002-1 M1	SAXON ASSET SECURITIES TRUST	01/25/32			0	
1179	SAST 2004-3 A1A	SAXON ASSET SECURITIES TRUST	12/26/34			0	
1180	SASCO 99-ALS3 B2 SR 99-ALS3	STRUCT ASSET SEC-144A PRV PLMT	09/25/25			0	
1181	SASCO 98-2 M1 CMO SERIES 98-2	STRUCTURED ASSET SECS CORP	02/25/28			0	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1182	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	863572SM6	US863572SM60	863572SM6
1183	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359CAD1		86359CAD1
1184	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359DRT6		86359DRT6
1185	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86361PAF3		86361PAF3
1186	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86362FAA5		86362FAA5
1187	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86363BAG0		86363BAG0
1188	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86364XAB2	US86364XAB29	86364XAB2
1189	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86365AAA3		86365AAA3
1190	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86365CAB7		86365CAB7
1191	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	901921AC0		901921AC0
1192	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	921796KW7	US921796KW70	921796KW7
1193	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92922FD47		92922FD47
1194	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92925GAG8		92925GAG8
1195	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94984HAR6		94984HAR6
1196	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86365CAC5		86365CAC5
1197	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASN5S6PS
1198	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027AAG4		32027AAG4
1199	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027AAH2		32027AAH2
1200	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027AAJ8		32027AAJ8
1201	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027AAK5		32027AAK5
1202	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32027AAM1		32027AAM1
1203	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32028JAM1		32028JAM1
1204	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32028JAN9		32028JAN9
1205	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32028JAP4		32028JAP4
1206	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	32028JAQ2		32028JAQ2
1207	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	436944AK8		436944AK8
1208	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	785778QB0		785778QB0
1209	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383DAB6		80383DAB6
1210	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358LAK6		86358LAK6
1211	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC9AP04		SASC9AP04
1212	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPM06AR4C
1213	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR6C
1214	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR7C
1215	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0604NC
1216	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP1C
1217	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	G7816CCL7		G7816CCL7
1218	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAIL0063L
1219	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAIL0063R
1220	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1L
1221	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1P
1222	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS07SC1R
1223	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS7BNC1L
1224	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS7BNC1P
1225	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS7BNC1R
1226	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS21AP1
1227	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0084892
1228	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSQ24K80
1229	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0411P
1230	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0413P
1231	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0415P
1232	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0417P
1233	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0419P
1234	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0509P
1235	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0514P
1236	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM052PP
1237	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS214AP1
1238	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC16API
1239	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC211AP
1240	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC32AP1

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
1182	SASCO 98-3 M1 CMO SERIES 98-3 STRUCTURED ASSET SECS CORP	03/25/28			0	
1183	START 2005-1 STRUCTURED ASSET RECEIVABLES T	01/21/15			0	
1184	SASCO5-RF5 1A-IO STRUCTURED ASSET SECURITIES CO	08/25/35			0	
1185	SARM 2006-9 2-A2 STRUCTURED ADJUSTABLE RATE MOR	09/25/36			0	
1186	SASC 2006-RM1 R-1 STRUCTURED ASSET SECURITIES CO	08/25/11			0	
1187	SASC 2007-RM1 M4 STRUCTURED ASSET SECURITIES CO	06/25/37			0	
1188	SASC 2007-BNC1 A2 STRUCTURED ASSET SECURITIES CO	10/25/37			0	
1189	SASC 2007-SC1 A1 STRUCTURED ASSET SECURITIES CO	04/25/37			0	
1190	SASC 2007-RF2 1A2 STRUCTURED ASSETS SECURITIES C	11/25/37			0	
1191	MSDWC 2001-280 A1 MORGAN STANLEY DEAN WITTER CAP	02/03/16			0	
1192	VMF 2001-A A4 VANDERBILT MORTGAGE FINANCE	06/07/28			0	
1193	WAMU 2005-AR2 2A21 WAMU MORTGAGE PASS THROUGH CER	01/25/45			0	
1194	WAMU 2006-AR16 3A1 WASHINGTON MUTUAL INC	11/15/21			0	
1195	WFMB5 2006-12 A16 WELLS FARGO MORTGAGE BACKED SE	10/25/36			0	
1196	SASC 2007-RF2 1A3 STRUCTURED ASSETS SECURITIES C	11/25/37			0	
1197	SASC NIM 2005-S6 PS STRUCTURED ASSET SECURITIES CO	11/25/35			100	
1198	FFML 2007-FFA M6 FIRST FRANKLIN MORTGAGE LOAN A	01/25/28			0	
1199	FFML 2007-FFA B1 FIRST FRANKLIN MORTGAGE LOAN A	01/25/28			0	
1200	FFML 2007-FFA B2 FIRST FRANKLIN MORTGAGE LOAN A	01/25/28			1	
1201	FFML 2007-FFA B3 FIRST FRANKLIN MORTGAGE LOAN A	01/25/28			0	
1202	FFML 2007-FFA B5 FIRST FRANKLIN MORTGAGE LOAN A	01/25/28			0	
1203	FFML 2006-FFB M7 FIRST FRANKLIN MORTGAGE LOAN A	12/25/26			0	
1204	FFML 2006-FFB M8 FIRST FRANKLIN MORTGAGE LOAN A	12/25/26			0	
1205	FFML 2006-FFB M9 FIRST FRANKLIN MORTGAGE LOAN A	12/25/26			0	
1206	FFML 2006-FFB B1 FIRST FRANKLIN MORTGAGE LOAN A	12/25/26			0	
1207	HEMT 2006-3 M6 HOME EQUITY MORTGAGE TRUST	09/25/36			30	
1208	SACO 2006-1 M1 SACO I INC	09/25/35			0	
1209	SASNM 2005-S6 B SASCO NET INTEREST MARGIN TRUS	11/27/35			510,000	
1210	SASC 2006-ARS1 M9 STRUCTURED ASSET SECURITIES CO	02/25/36			0	
1211	SASCO 2003-9A PI STRUCTURED ASSET SECS CORP	03/25/33			0	
1212	GPMF06-AR4 C GREENPOINT MORTGAGE FUNDING TR	09/25/36			100	
1213	LXS GPMF06-AR6 C LEHMAN XS TRUST	11/25/46			100	
1214	LXS GPMF06-AR7 C LEHMAN XS TRUST	12/25/46			100	
1215	LXS 2006-4N C LEHMAN XS TRUST	04/25/46			100	
1216	LXS 2006 GP1 C CLASS LEHMAN XS TRUST	05/25/46			100	
1217	SASNM 2004-17XS S REG S SASCO NET INTEREST MARGIN TRUS	09/25/34			1,271,834	
1218	SAIL 2006-3 LT-R STRUCTURED ASSET INVESTMENT LO	06/25/36			0	
1219	SAIL 2006-3 R STRUCTURED ASSET INVESTMENT LO	06/25/36			0	
1220	SASCO 2007-SC1 L STRUCTURED ASSET SECURITIES CO	04/25/37			0	
1221	SASCO 2007-SC1 P STRUCTURED ASSET SECURITIES CO	04/25/37			0	
1222	SASCO 2007-SC1 R STRUCTURED ASSET SECURITIES CO	04/25/37			0	
1223	SASCO 2007-BNC1 LTR STRUCTURED ASSET SECURITIES CO	10/25/37			0	
1224	SASCO 2007-BNC1 P STRUCTURED ASSET SECURITIES CO	10/25/37			0	
1225	SASCO 2007-BNC1 R STRUCTURED ASSET SECURITIES CO	10/25/37			0	
1226	SASCO 2002-21A P1 STRUCTURED ASSET SECS	11/25/32			100	
1227	SASCO 2002-21A P1	03/25/38			(100)	
1228	LXS 2006-10N 2P LEHMAN XS TRUST	06/30/36			119,890,416	
1229	SARM04-11 P STRUCTURED ADJUSTABLE RATE MOR	08/25/34			100	
1230	SARM 2004-13 P STRUCTURED ADJUSTABLE RATE MOR	09/25/34			100	
1231	SARM04-15 P STRUCTURED ADJUSTABLE RATE MOR	09/25/34			100	
1232	SARM04-17 P STRUCTURED ADJUSTABLE RATE MOR	11/25/34			100	
1233	SARM04-19 P STRUCTURED ADJUSTABLE RATE MOR	01/25/35			100	
1234	SARM05-9 P STRUCTURED ADJUSTABLE RATE MOR	05/25/35			100	
1235	SARM 2005-14 P STRUCTURED ADJUSTABLE RATE MOR	06/25/35			100	
1236	SARM05-2 P STRUCTURED ADJUSTABLE RATE MOR	02/25/35			100	
1237	SASCO 2002-14A P1 STRUCTURED ASSET SECS	07/25/32			1	
1238	SASCO 2002-16 A PI STRUCTURED ASSET SECURITIES CO	08/25/31			100	
1239	SASCO 2002-11A P STRUCTURED ASSET SECS	05/25/32			1	
1240	SASCO 2003-2A P1 STRUCTURED ASSET SECS CO	02/25/33			100	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1241	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0084892
1242	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	80382SEA2		80382SEA2
1243	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			86358RLH8
1244	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LABS041EE
1245	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS0117E
1246	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0213E
1247	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0219E
1248	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC02E
1249	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0330E
1250	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0332E
1251	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0420E
1252	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0422E
1253	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC043EE
1254	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC36XSE
1255	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC410EE
1256	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASCO27E
1257	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASCO28XE
1258	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASCO3E29
1259	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASNIM312
1260	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573FV8		863573FV8
1261	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573JN2		863573JN2
1262	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573MP3		863573MP3
1263	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863573QX2		863573QX2
1264	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RNL7		86358RNL7
1265	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC02172		SASC02172
1266	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03E27		SASC03E27
1267	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03E43		SASC03E43
1268	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03P17		SASC03P17
1269	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03XE0		SASC03XE0
1270	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC10E06		SASC10E06
1271	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC20E70		SASC20E70
1272	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC215E3		SASC215E3
1273	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC223E3		SASC223E3
1274	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC338E5		SASC338E5
1275	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASCE0221		SASCE0221
1276	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASCO03E3		SASCO03E3
1277	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASCO18P1		SASCO18P1
1278	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASNIM3R9		SASNIM3R9
1279	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFF
1280	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFF
1281	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07387BCL5	US07387BCL53	07387BCL5
1282	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	07388YAE2	US07388YAE23	07388YAE2
1283	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	20173VAE0	US20173VAE02	20173VAE0
1284	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22540ASB5		22540ASB5
1285	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YNC3	US46625YNC39	46625YNC3
1286	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46625YXP3	US46625YXP32	46625YXP3
1287	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	46629PAC2	US46629PAC23	46629PAC2
1288	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50179MAT8		50179MAT8
1289	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	50180LAC4		50180LAC4
1290	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52108RAE2	US52108RAE27	52108RAE2
1291	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52109RBM2	US52109RBM25	52109RBM2
1292	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	61745M3N1	US61745M3N10	61745M3N1
1293	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	655355AC9		655355AC9
1294	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			00LBFR1L
1295	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			00LBFR1LR
1296	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR02LR
1297	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR02MR
1298	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR02R1
1299	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	LBFR0344		LBFR0344

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
1241	SASCO 2002-21A P1	03/25/38			100	
1242	SARM05-5 NIM S STRUCTURED ADJUSTABLE RATE MOR	04/01/35			1,000,000	
1243	SASCO 01-15 R CMO SERIES 01-15STRUCTURED ASSET SECS CORP	10/25/31			100	
1244	LABS 2004-1 E STRUCTURED ASSET SEC GROUP	04/25/34			100	
1245	SASCO 01-17 E STRUCTURED ASSET SECS CORP	12/26/31			100	
1246	SASCO 2002-13E STRUCTURED ASSET SECS CRP	07/25/32			1	
1247	SASCO 02-19 E STRUCTURED ASSET SECS CORP	10/25/32			1	
1248	SASCO 02-3 E STRUCTURED ASSET SECS CORP	03/25/32			1	
1249	SASCO 2003-30 E STRUCTURED ASSET SECS CRP	10/25/33			100	
1250	SASCO 2003-32 E STRUC ASST SEC CRP	11/25/33			100	
1251	SASCO4-20 E STRUCTURED ASSET SECURITIES CO	11/25/34			100	
1252	SASCO4-22 E STRUCTURED ASSET SECURITIES CO	01/25/35			100	
1253	SASCO 2004-3 E STRUCTURED ASSET SECS CORP	03/25/34			100	
1254	SASCO 2003-36XSE STRUCTURED ASSET SECS CO	11/25/33			100	
1255	SASC 2004-10 E STRUCTURED ASSET SECURITIES CO	06/25/34			100	
1256	SASCO 2002-7 E STRUCTURED ASSET SECS CORP	05/25/32			1	
1257	SASCO 2003-28XS E STRUCTURED ASSET SECS CRP-144A	08/25/33			100	
1258	SASCO 2003-29 E STRUCTURED ASSET SECS CORP	09/25/33			100	
1259	SASCO 03-12XS NIM R STRUCTURED ASSET SECS CORP	04/01/33			1	
1260	SMART 92-2 2-R1 CMO SER 92-2 STRUCTURED MTGE ASSET RES TR	03/25/23			1,000	
1261	SMART 92-5 5-R1 CMO SER 92-5 STRUCTURED MTGE ASSET RESID	06/25/23			1,000	
1262	SMART 92-8 8-RL CMO SERIES 8 STRUCTURED MTGE ASSET RESID TR	09/25/23			2,000	
1263	SMART 93-1 1-R1 CMO SER 93-1 STRUCTURED MTGE ASSET RESID	02/25/24			1,000	
1264	SASCO 01-18 R CMO SERIES 01-18STRUCTURED ASSET SECS CORP	12/31/31			100	
1265	SASCO 2002-17 E STRUC ASST SEC CRP	09/25/32			1	
1266	SASCO 2003-21 E STRUCTURED ASSET SECS CORP	07/25/33			1	
1267	SASCO 2003-4 E STRUC ASST SEC CORP 144A	02/25/33			1	
1268	SASCO 2003-14 E STRUC ASST SEC CRP	05/25/33			1	
1269	SASCO 03-3XS E STRUCTURED ASSET SECS CORP	01/25/33			1	
1270	SASCO 03-10 E STRUCTURED ASSET SECS CORP	04/25/33			1	
1271	SASCO 03-20 E STRUCTURED ASSET SECS CORP	07/25/33			1	
1272	SASCO 02-15 E STRUC ASST SEC CRP	08/25/32			1	
1273	SASCO 02-23 E STRUCTURED ASSET SECS CORP	10/25/32			1	
1274	SASCO 2003-38 E STRUCTURED ASSET SECS CORP	01/25/34			100	
1275	SASCO 2002-24 E STRUC ASST SEC CRP	12/25/32			1	
1276	SASCO 2003-8 E STRUC ASST SEC CRP	04/25/33			1	
1277	SASCO 2002-18A R STRUCTURED ASSET SECS CRP	08/25/32			100	
1278	SASCO 03-XS NIM R SASCO NET INTEREST MARGIN TRT	02/27/33			100	
1279	FNMA SF 30 YEAR	01/01/00			(108,795)	
1280	FNMA SF 30 YEAR	01/01/00			(5,842,179)	
1281	BSCMS 2005-T20 A4A BEAR STEARNS COMMERCIAL MORTGA	10/12/42			0	
1282	BSCMS 2007-PW16 A4 BEAR STEARNS COMMERCIAL MORTGA	06/11/40			(3,090,000)	
1283	GCCFC 2007-GG11 A4 GREENWICH CAPITAL COMMERCIAL F	12/10/49			(4,355,000)	
1284	CSFB 00-C1 E CS FIRST BOSTON MTGE SEC	04/14/62			0	
1285	JPMCC 2005-LDP2 A4 JP MORGAN CHASE COMMERCIAL MOR	07/15/42			(4,925,000)	
1286	JPMCC 2005-LDP5 A4 JP MORGAN CHASE COMMERCIAL MOR	12/15/44			0	
1287	JPMCC 2006-LDP9 A3 JP MORGAN CHASE COMMERCIAL MOR	05/15/47			0	
1288	LBUBS 2006-C6 K LB-UBS COMMERCIAL MORTGAGE TRU	09/15/39			0	
1289	LBUBS 2008-C1 A2 LB-UBS COMMERCIAL MORTGAGE TRU	04/15/41			0	
1290	LBUBS 2006-C4 A4 LB-UBS COMMERCIAL MORTGAGE TRU	06/15/38			0	
1291	LBUBS 2007-C7 A3 LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45			0	
1292	MSC 2005-HQ5 MTG PASSTHRU MORGAN STANLEY CAPITAL I	01/14/42			0	
1293	NACC 1993-1 B1 NOMURA ASSET CAPITAL CORP	07/15/13			0	
1294	LBFRFC 2000 LLF C5 L LB-UBS COMMERCIAL MT 00	12/25/30			1	
1295	LBFRFC 2000 LLF C5 LR LB-UBS COMMERCIAL MT 00	12/25/30			1	
1296	LBFRFC 2002-LLF CF3 LEHMAN BROS FLOATING RATE	06/16/17			1	
1297	LBFRFC 2002-LLF C3 LEHMAN BROS FLOATING RATE	06/16/17			1	
1298	LBFRFC 2002-LLF C3 LEHMAN BROS FLOATING RATE	06/16/17			1	
1299	LBFRFC 2003-C4A R LEHMAN BROS FLOATING RATE	07/11/15			1	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1300	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	LBFR03L6		LBFR03L6
1301	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	02147BBS3		02147BBS3
1302	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	12668BEA7		12668BEA7
1303	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	12669DSF6		12669DSF6
1304	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	76113XAN1		76113XAN1
1305	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RGF8		86358RGF8
1306	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	126694XN3		126694XN3
1307	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	32051HAX1		32051HAX1
1308	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	45660NPT6		45660NPT6
1309	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	94980LAA8		94980LAA8
1310	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF3X
1311	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF7X
1312	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC5RF1X
1313	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			WJ0087754
1314	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DWS2		86359DWS2
1315	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAK0		86362CAK0
1316	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS3RNP2R
1317	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAR520PII
1318	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAR523PII
1319	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0410P
1320	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0420P
1321	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM045P1
1322	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM046CX
1323	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM046PP
1324	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM048CX
1325	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM048P1
1326	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0511P
1327	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0512P
1328	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM051CX
1329	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM051PP
1330	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM051ZZ
1331	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM054P3
1332	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM054PI
1333	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM057PP
1334	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM14CX
1335	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM14P1
1336	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM18PII
1337	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM205PI
1338	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM410CX
1339	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM412CX
1340	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM416CX
1341	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM418CX
1342	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM418P1
1343	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM515P2
1344	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM515PI
1345	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM517P1
1346	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM517P2
1347	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM518PI
1348	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM520PI
1349	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM521PI
1350	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM523PI
1351	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM54PII
1352	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM61PII
1353	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS042ACP
1354	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS340ACX
1355	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RF28		86358RF28
1356	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03485		SASC03485
1357	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC03576		SASC03576
1358	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SASC24P39		SASC24P39

	L		M	N	O	P	Q
3	Product Name		Maturity Date			Trade Date position	
1300	LBFR03-LLF-LR	LEHMAN BROS FLOATING RATE	12/14/14			1	
1301	CWALT07-T2 B5	CWALT	03/25/37			0	
1302	CWALT05-77T1 1B5	COUNTRYWIDE ALTERNATIVE LOAN T	01/25/36			0	
1303	CWHL 02-18 B5	COUNTRYWIDE HOME LOANS	02/25/33			0	
1304	RAST06-A12 B6	RESIDENTIAL ASSET SECURITIZATI	10/25/36			0	
1305	SASCO 01-11 B4 CMO SER 01-11	STRUC ASST SEC CRP	08/25/31			0	
1306	CWHL 2006-1 B5	COUNTRYWIDE HOME LOAN MORTGAGE	02/25/36			0	
1307	FHAMS 2006-FA3 B6	FIRST HORIZON ALTERNATIVE MORT	07/25/36			0	
1308	RAST 03-4 B1 CMO SER 03-4	RESIDENTIAL ASSET SEC TRUST	05/25/33			0	
1309	WFMBS 2004-8 A1	WELLS FARGO MORTGAGE BACKED SE	08/25/19			0	
1310	SASC05-RF3 X	STRUCTURED ASSET SECURITIES CO	06/25/35			100	
1311	SASC05-RF7 X	STRUCTURED ASSET SECURITIES CO	11/25/35			100	
1312	SASCO 2005-RF1 X	STRUCTURED ASSET SECURITIES CO	03/25/35			100	
1313	SASC06-RF3 P		12/25/36			100	
1314	SASC05-RF6 R	STRUCTURED ASSET SECURITIES CO	12/25/35			200	
1315	SASC 2007-RF1 R	STRUCTURED ASSET SECURITIES CO	03/25/37			100	
1316	SASCO 2003-RNP2 R	STRUCTURED ASSET SECS CORP	07/25/33			2,913,072	
1317	SARM 2005-20 PII	STRUCTURED ADJUSTABLE RATE MOR	10/25/35			100	
1318	SARM 2005-23 PII	STRUCTURED ADJUSTABLE RATE MOR	01/25/35			100	
1319	SARM04-10 P	STRUCTURED ADJUSTABLE RATE MOR	08/25/34			100	
1320	SARM04-20 P	STRUCTURED ADJUSTABLE RATE MOR	01/25/35			100	
1321	SARM 2004-5 P1	STRUCTURED ADJUSTABLE RATE MOR	05/25/34			100	
1322	SARM 2004-6 CX	STRUCTURED ADJUSTABLE RATE MOR	06/25/34			100	
1323	SARM 2004-6 P	STRUCTURED ADJUSTABLE RATE MOR	06/25/34			100	
1324	SARM 2004-8 CX	STRUCTURED ADJUSTABLE RATE MOR	08/25/34			100	
1325	SARM 2004-8 P	STRUCTURED ADJUSTABLE RATE MOR	08/25/34			100	
1326	SARM05-11 P	STRUCTURED ADJUSTABLE RATE MOR	05/25/35			100	
1327	SARM05-12 P	STRUCTURED ADJUSTABLE RATE MOR	06/25/35			100	
1328	SARM05-1 CX	STRUCTURED ADJUSTABLE RATE MOR	02/25/35			100	
1329	SARM05-1 P	STRUCTURED ADJUSTABLE RATE MOR	02/25/35			100	
1330	SARM05-1 Z	STRUCTURED ADJUSTABLE RATE MOR	02/25/35			100	
1331	SARM05-4 PIII	STRUCTURED ADJUSTABLE RATE MOR	03/25/35			100	
1332	SARM05-4 PI	STRUCTURED ADJUSTABLE RATE MOR	03/25/35			100	
1333	SARM05-7 P	STRUCTURED ADJUSTABLE RATE MOR	04/25/35			100	
1334	SARM04-14 CX	STRUCTURED ADJUSTABLE RATE MOR	10/25/34			100	
1335	SARM04-14 P1	STRUCTURED ADJUSTABLE RATE MOR	10/25/34			100	
1336	SARM 2005-18 PII	STRUCTURED ADJUSTABLE RATE MOR	09/25/35			100	
1337	SARM 2005-22 P-I	STRUCTURED ADJUSTABLE RATE MOR	12/25/35			100	
1338	SARM04-10 CX	STRUCTURED ADJUSTABLE RATE MOR	08/25/34			100	
1339	SARM04-12 CX	STRUCTURED ADJUSTABLE RATE MOR	09/25/34			100	
1340	SARM04-16 CX	STRUCTURED ADJUSTABLE RATE MOR	11/25/34			100	
1341	SARM04-18 CX	STRUCTURED ADJUSTABLE RATE MOR	12/25/34			100	
1342	SARM04-18 P1	STRUCTURED ADJUSTABLE RATE MOR	12/25/34			100	
1343	SARM 2005-15 PII	STRUCTURED ADJUSTABLE RATE MOR	07/25/35			100	
1344	SARM 2005-15 PI	STRUCTURED ADJUSTABLE RATE MOR	07/25/35			100	
1345	SARM 2005-17 P1	STRUCTURED ADJUSTABLE RATE MOR	08/25/35			100	
1346	SARM 2005-17 P2	STRUCTURED ADJUSTABLE RATE MOR	08/25/35			100	
1347	SARM 2005-18 PI	STRUCTURED ADJUSTABLE RATE MOR	09/25/35			100	
1348	SARM 2005-20 PI	STRUCTURED ADJUSTABLE RATE MOR	10/25/35			100	
1349	SARM 2005-21 P-I	STRUCTURED ADJUSTABLE RATE MOR	11/25/35			100	
1350	SARM 2005-23 PI	STRUCTURED ADJUSTABLE RATE MOR	01/25/35			100	
1351	SARM05-4 PII	STRUCTURED ADJUSTABLE RATE MOR	03/25/35			100	
1352	SARM 2006-1 P-II	STRUCTURED ADJUSTABLE RATE MOR	02/01/36			100	
1353	SASCO 2004-2AC P	STRUCTURED ASSET SECS CRP	02/25/34			100	
1354	SASCO 2003-40A CX	STRUCTURED ASSET SECS CORP	01/25/34			100	
1355	SASCO 02-8A P	STRUCTURED ASSET SECS CORP	05/25/32			100	
1356	SASCO 2003-22A PII	STRUCTURED ASSET SECS CORP	06/25/33			100	
1357	SASCO 2003-22A PI	STRUCTURED ASSET SECS CORP	06/25/33			100	
1358	SASCO 2003-24 PIII	STRUCTURED ASSET SECS CORP	07/25/33			0	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1359	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
1360	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR5C4R1
1361	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR5C4R2
1362	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR5C4R3
1363	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR0C03R
1364	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR0C0501
1365	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR0C0502
1366	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LBFR0C0503
1367	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LFRC6C2R1
1368	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LFRC6C2R2
1369	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS			LFRC6C2R3
1370	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52524SAE6		52524SAE6
1371	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	542514TG9		542514TG9
1372	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863587AR2		863587AR2
1373	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358ERK4		86358ERK4
1374	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	86358EZK5		86358EZK5
1375	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0616NC
1376	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0616NR
1377	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07121X
1378	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0712NR
1379	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS715NX2
1380	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR8C
1381	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT20081R
1382	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0614NR
1383	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0090437
1384	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	94983BAT6		94983BAT6
1385	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF6AR5C
1386	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0704NC
1387	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0704NR
1388	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	45660NG82	US45660NG826	45660NG82
1389	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579AB4		863579AB4
1390	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
1391	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	62951MBB5		62951MBB5
1392	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DXY8		86359DXY8
1393	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86361AAJ8		86361AAJ8
1394	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	SCSO98RF4		SCSO98RF4
1395	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362CAJ3		86362CAJ3
1396	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF6X
1397	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC6RF3P
1398	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			WI0087754
1399	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359B3M1		86359B3M1
1400	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LEHXS053P
1401	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT0501P0
1402	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT0501X0
1403	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT0502P0
1404	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT052XXX
1405	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT053PPP
1406	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT053XXX
1407	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT061PPP
1408	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT061XXX
1409	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT074PPP
1410	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS0117P
1411	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0413P
1412	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0422P
1413	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0501P
1414	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0510P
1415	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0514P
1416	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0515P
1417	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0516P

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
1359	FNMA SF 30 YEAR	01/01/00			(1,438,920)	
1360	LBFR C4 R1 LBFR 2005-C4 R1	07/15/18			1	
1361	LBFR C4 R2 LBFR 2005-C4 R1	07/15/18			1	
1362	LBFR C4 R3 LBFR 2005-C4 R1	07/15/18			1	
1363	LBFR 2003-LLF-R LEHMAN BROS FLOATING RATE	12/14/14			1	
1364	LBFR 2004-LLF C5 R1 LEHMAN BROTHERS FLOATING RATE	10/16/17			1	
1365	LBFR 2004-LLF C5 R2 LEHMAN BROTHERS FLOATING RATE	10/16/17			1	
1366	LBFR 2004-LLF C5 R3 LEHMAN BROTHERS FLOATING RATE	10/16/17			1	
1367	LBFR 2006-C2 R1 LBFR 2006-C2 R3	01/15/21			1	
1368	LBFR 2006-C2 R2 LBFR 2006-C2 R3	01/15/21			1	
1369	LBFR 2006-C2 R3 LBFR 2006-C2 R3	01/15/21			1	
1370	LMT 2008-5 R LEHMAN MORTGAGE TRUST	11/28/37			100	
1371	LBMLT 2006-WL3 B1 LONG BEACH MORTGAGE LOAN TRUST	01/25/36			0	
1372	SAIL 2006-3 B1 STRUCTURED ASSET INVESTMENT LO	06/25/36			0	
1373	SAIL 2005-3 B STRUCTURED ASSET INVESTMENT LO	04/25/35			0	
1374	SAIL 2005-10 B2 STRUCTURED ASSET INVESTMENT LO	12/25/35			1	
1375	LXS 06-16N C LEHMAN XS TRUST	09/30/36			100	
1376	LXS 06-16N R LEHMAN XS TRUST	09/30/36			100	
1377	LXS 07-12N 1X LEHMAN XS TRUST	07/25/37			0	
1378	LXS 07-12N R LEHMAN XS TRUST	07/25/37			100	
1379	LXS 07-15N X-II LEHMAN XS TRUST	08/25/47			0	
1380	LXS GPMF06-AR8 C LEHMAN XS TRUST	12/25/46			100	
1381	LMT 2008-1 R LEHMAN MORTGAGE TRUST	09/25/37			100	
1382	LXS 06-14N R LEHMAN XS TRUST	08/25/36			100	
1383	LMT08-1 R	04/28/38			(100)	
1384	WFMB 2006-4 2A2 WELLS FARGO MORTGAGE BACKED SE	04/25/36			0	
1385	LXS GPMF06-AR5 C LEHMAN XS TRUST	09/30/36			100	
1386	LXS 2007-4N C LEHMAN XS TRUST	04/25/37			100	
1387	LXS 2007-4N R LEHMAN XS TRUST	04/25/37			100	
1388	INDX 2004-AR2 AX1 INDYMAC INDEX MORTGAGE LOAN TR	06/25/34			40	
1389	SARM 2004-13 AX1 STRUCTURED ADJUSTABLE RATE MOR	09/25/34			0	
1390	FNMA SF 30 YEAR	01/01/00			(2,881,276)	
1391	NAA 2004-R3 PT NOMURA ASSET ACCEPTANCE CORP	02/25/35			0	
1392	SASC 2006-RF1 R STRUCTURED ASSET SECURITIES CO	01/25/36			(100)	
1393	SASC 2006-RF2 R STRUCTURED ASSET SECURITIES CO	05/25/36			(100)	
1394	SASCO 98-RF4 B-IO CMO SER 98 STRUCTURED ASSET SECS CORP	08/15/28			0	
1395	SASC 2007-RF1 B6 STRUCTURED ASSET SECURITIES CO	03/25/37			(61)	
1396	SASC05-RF6 X STRUCTURED ASSET SECURITIES CO	12/25/35			100	
1397	SASC06-RF3 P STRUCTURED ASSET SECURITIES CO	10/25/36			100	
1398	SASC06-RF3 P	12/25/36			(100)	
1399	SASC 2005-1 AP STRUCTURED ASSET SECURITIES CO	02/25/35			(1)	
1400	LEH XS 05-3 P LEHMAN XS TRUST MORTGAGE PASS	10/25/35			100	
1401	LMT05-1 P LEHMAN MORTGAGE TRUST	11/25/35			100	
1402	LMT05-1 X LEHMAN MORTGAGE TRUST	11/25/35			100	
1403	LMT05-2 P LEHMAN MORTGAGE TRUST	11/25/35			100	
1404	LMT05-2 X LEHMAN MORTGAGE TRUST	12/25/35			100	
1405	LMT05-3 P LEHMAN MORTGAGE TRUST	01/25/36			100	
1406	LMT05-3 X LEHMAN MORTGAGE TRUST	01/25/36			100	
1407	LMT 2006-1 P LEHMAN MORTGAGE TRUST	02/25/36			100	
1408	LMT 2006-1 X LEHMAN MORTGAGE TRUST	02/25/36			100	
1409	LMT 2007-4 P LEHMAN MORTGAGE TRUST	05/25/37			100	
1410	SASCO 01-17 P STRUCTURED ASSET SECS CORP	12/26/31			100	
1411	SASC 2004-13 P STRUCTURED ASSET SECURITIES CO	07/25/34			0	
1412	SASC04-22 P STRUCTURED ASSET SECURITIES CO	01/25/35			100	
1413	SASC05-1 P STRUCTURED ASSET SECURITIES CO	02/25/35			100	
1414	SASC05-10 P STRUCTURED ASSET SECURITIES CO	06/25/35			100	
1415	SASC05-14 P STRUCTURED ASSET SECURITIES CO	07/25/35			100	
1416	SASC05-15 P STRUCTURED ASSET SECURITIES CO	08/25/35			100	
1417	SASC05-16 P STRUCTURED ASSET SECURITIES CO	09/25/35			100	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1418	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC0517P
1419	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC053PP
1420	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC055PP
1421	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASCO056P
1422	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			NFFFFFFFF
1423	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362DAZ5		86362DAZ5
1424	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86365CAC5		86365CAC5
1425	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS	FIRM CAP	86362CAK0		86362CAK0
1426	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS			FREMONTRX
1427	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0615CX
1428	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0615SX
1429	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07063P
1430	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0717HP
1431	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN0507P
1432	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN051PS
1433	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXSN056PS
1434	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS11XS2P
1435	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	525225108		525225108
1436	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	80382QBD3		80382QBD3
1437	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	80382QBY7		80382QBY7
1438	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86358DAT5		86358DAT5
1439	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS			WE253
1440	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS			WE254
1441	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	1248P8AL3		1248P8AL3
1442	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	1248P8AM1		1248P8AM1
1443	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	STRUCTURED ASSET SOLUTIONS	12497SAE3	US12497SAE37	12497SAE3
1444	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	00081WAH4		00081WAH4
1445	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	004375CH2		004375CH2
1446	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	00441RAF4		00441RAF4
1447	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	004421BH5		004421BH5
1448	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	004421JR5	US004421JR52	004421JR5
1449	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	004421ME0		004421ME0
1450	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	004421WY5	US004421WY56	004421WY5
1451	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	007036EQ5		007036EQ5
1452	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02147CAA1		02147CAA1
1453	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02147DAB7	US02147DAB73	02147DAB7
1454	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02639MAJ5		02639MAJ5
1455	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02660TES8	US02660TES87	02660TES8
1456	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02660TGN7		02660TGN7
1457	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02660TGS6		02660TGS6
1458	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	02660XAD6	US02660XAD66	02660XAD6
1459	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	030613AD5	US030613AD50	030613AD5
1460	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	03072SSL0		03072SSL0
1461	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	03072SW27	US03072SW275	03072SW27
1462	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	040104EB3		040104EB3
1463	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	04541GBC5		04541GBC5
1464	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	04542BAZ5		04542BAZ5
1465	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	055683AC0	US055683AC04	055683AC0
1466	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05569QAB0	US05569QAB05	05569QAB0
1467	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05570GAV5	US05570GAV59	05570GAV5
1468	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05947UEY0		05947UEY0
1469	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05947UWF1		05947UWF1
1470	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05947UYJ1		05947UYJ1
1471	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05948KR84		05948KR84
1472	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	059497BW6		059497BW6
1473	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05949CNS1		05949CNS1
1474	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05950HAA9		05950HAA9
1475	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	05950XBN5		05950XBN5
1476	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07325BAA6		07325BAA6

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
1418	SASC05-17 P STRUCTURED ASSET SECURITIES CO	10/25/35			100	
1419	SASC05-3 P STRUCTURED ASSET SECURITIES CO	03/25/35			100	
1420	SASC05-5 P STRUCTURED ASSET SECURITIES CO	04/25/35			100	
1421	SASC05-6 P STRUCTURED ASSET SECURITIES CO	01/02/35			100	
1422	FNMA SF 30 YEAR	01/01/00			(100,000,000)	
1423	SASC 2008-RF1 R STRUCTURED ASSET SECURITIES CO	03/25/38			100	
1424	SASC 2007-RF2 1A3 STRUCTURED ASSETS SECURITIES C	11/25/37			0	
1425	SASC 2007-RF1 R STRUCTURED ASSET SECURITIES CO	03/25/37			(100)	
1426	FHLT 2004-D RX FREMONT HOME LOAN TRUST	11/25/34			1	
1427	LXS 2006-15 CX LEHMAN XS TRUST	10/25/36			100	
1428	LXS 2006-15 SX LEHMAN XS TRUST	10/25/36			100	
1429	LXS 2007-6 3P LEHMAN XS TRUST	05/25/37			(100)	
1430	LXS 2007-17H P LEHMAN XS TRUST	10/25/37			100	
1431	LEH XSN 05-2 PS LEHMAN XS TRUST MORTGAGE PASS	09/25/35			100	
1432	LXS NIM 2005-1 PREF SHARES	01/01/00			(100)	
1433	LEH XS 05-6 NIM PS LEHMAN XS TRUST MORTGAGE PASS	11/28/35			100	
1434	SASC 2004-11XS 2P STRUCTURED ASSET SECURITIES CO	06/25/34			100	
1435	LXS 06-9 NIM PS LEHMAN XS TRUST	05/28/46			(100)	
1436	SASNM 2004-16XS S SASCO NET INTEREST MARGIN TRUS	08/25/34			2,393,973	
1437	SARM 2005-10 NIM S STRUCTURED ADJUSTABLE RATE MOR	06/28/35			1,000,000	
1438	SARM 2008-1 AP STRUCTURED ADJUSTABLE RATE MOR	11/25/10			1,000	
1439	CBASS 2006 MH-1 CE WHOLE LOAN	10/01/30			0	
1440	CBASS 2006 MH-1 P WHOLE LOAN	10/01/30			0	
1441	CBASS 2006-MH1 B2 CREDIT-BASED ASSET SERVICING A	09/25/36			0	
1442	CBASS 2006-MH1 B3 CREDIT-BASED ASSET SERVICING A	09/25/36			0	
1443	CREDIT-BASED ASSET SERVICING AND SECURIT 0.000% 20390915	09/15/39			0	
1444	ABSMH 2004-CN1 A2 ABSC MANUFACTURED HOUSING CONT	12/02/30			0	
1445	ACCR 2004-4 M2 ACCREDITED MORTGAGE LOAN TRUST	01/25/35			0	
1446	ACERV 2001-RV1 B ACE RV AND MARINE TRUST	09/20/21			0	
1447	ACE 2002-HE3 M1 ACE SECURITIES CORP	10/25/32			0	
1448	ACE 2004-HE4 M9 ACE SECURITIES CORP	12/25/34			0	
1449	ACE 2005-HE2 M3 ACE SECURITIES CORP	04/25/35			0	
1450	ACE 2006-HE1 M8 ACE SECURITIES CORP	02/25/36			0	
1451	ARMT 2004-5 3A1 ADJUSTABLE RATE MORTGAGE TRUST	04/25/35			0	
1452	CWALT 2006-OA8 1A1 COUNTRYWIDE ALTERNATIVE LOAN T	06/25/46			0	
1453	CWALT 2006-OA11 A1B COUNTRYWIDE ALTERNATIVE LOAN T	09/25/46			0	
1454	AGFMT 2006-1 A3 AMERICAN GENERAL MORTGAGE LOAN	12/25/35			0	
1455	AHM 05-2 5A2 AMERICAN HOME MORTGAGE INVESTM	07/25/35			0	
1456	AHM 2005-4 1A1 AMERICAN HOME MORTGAGE INVESTM	03/25/35			0	
1457	AHM 2005-4 3A1 AMERICAN HOME MORTGAGE INVESTM	11/25/45			0	
1458	AHMA 2006-2 2A1 AMERICAN HOME MORTGAGE ASSETS	09/25/46			0	
1459	AMCAR 2007-AX A4 AMERICREDIT AUTOMOBILE RECEIVA	10/06/13			0	
1460	AMSI 2004-R6 A4 AMERIQUEST MORTGAGE SECURITIES	07/25/34			0	
1461	AMSI 2005-R11 M10 AMERIQUEST MORTGAGE SECURITIES	04/25/36			0	
1462	ARSI 2003-WV9 M2 ARGENT SECURITIES INC	03/25/34			0	
1463	ABSHE 2001-HE1 M1 ASSET BACKED SECURITIES CORP H	04/15/31			0	
1464	ABFC 2002-NC1 M1 ASSET BACKED FUNDING CERTIFICA	03/25/32			0	
1465	BNCMT 2006-2 A3 BNC MORTGAGE LOAN TRUST	11/25/36			0	
1466	BNCMT 2007-2 A2 BNC MORTGAGE LOAN TRUST	05/25/37			0	
1467	BNCMT 2007-4 A3A BNC MORTGAGE LOAN TRUST	11/25/37			0	
1468	BACM 2002-PB2 XC BANC OF AMERICA COMMERCIAL	06/11/35			0	
1469	BACM 2004-4 XC BANC OF AMERICA COMMERCIAL MOR	07/10/42			0	
1470	BACM 2004-5 XC BANC OF AMERICA COMMERCIAL MOR	11/10/41			0	
1471	BOAA 2005-10 2CB1 BANC OF AMERICA ALTERNATIVE LO	11/25/35			0	
1472	BACM 2007-1 XW BANC OF AMERICA COMMERCIAL MOR	01/15/49			0	
1473	BOAMS 2005-11 30PO BANC OF AMERICA MORTGAGE SECUR	12/25/35			0	
1474	BAFC 2006-F 1A1 BANC OF AMERICA FUNDING CORP	07/20/36			0	
1475	BACM 2006-5 BANC OF AMERICA COMMERCIAL MOR	09/10/47			0	
1476	BAYC 2006-4A IO BAYVIEW COMMERCIAL ASSET TRUST	12/25/36			0	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1477	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07325MAN4		07325MAN4
1478	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07383FEJ3	US07383FEJ30	07383FEJ3
1479	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07384YGY6		07384YGY6
1480	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	073879X45	US073879X453	073879X45
1481	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	073879X94	US073879X941	073879X94
1482	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07388PAJ0	US07388PAJ03	07388PAJ0
1483	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07388PBS9	US07388PBS92	07388PBS9
1484	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07401LAA1		07401LAA1
1485	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	07401LAQ6	US07401LAQ68	07401LAQ6
1486	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	09774XAW2		09774XAW2
1487	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	09774XBN1	US09774XBN12	09774XBN1
1488	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	1248P8AC3		1248P8AC3
1489	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12513YBD1		12513YBD1
1490	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12543RBW8		12543RBW8
1491	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12544ABP9		12544ABP9
1492	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126190AC1	US126190AC17	126190AC1
1493	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12666BAC9	US12666BAC99	12666BAC9
1494	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126670WT1	US126670WT11	126670WT1
1495	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126671Z25		126671Z25
1496	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126671Z33		126671Z33
1497	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126673B35		126673B35
1498	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126673BR2		126673BR2
1499	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12667GR62		12667GR62
1500	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12667GS20		12667GS20
1501	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12667TAE5		12667TAE5
1502	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668A4B8		12668A4B8
1503	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668A5X9		12668A5X9
1504	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668AFW0		12668AFW0
1505	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668AGW9		12668AGW9
1506	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668ATN5		12668ATN5
1507	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668AVL6	US12668AVL69	12668AVL6
1508	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668AVP7		12668AVP7
1509	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12668BB77		12668BB77
1510	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126694YM4	US126694YM42	126694YM4
1511	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	126694YR3		126694YR3
1512	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669FXR9		12669FXR9
1513	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669GN72		12669GN72
1514	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669GWP2		12669GWP2
1515	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669QAC3	US12669QAC33	12669QAC3
1516	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669UCD0		12669UCD0
1517	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669UCQ1		12669UCQ1
1518	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	12669VAC2	US12669VAC28	12669VAC2
1519	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	144539AB9	US144539AB94	144539AB9
1520	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	161546EX0		161546EX0
1521	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	161546JA5		161546JA5
1522	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	16163LAD4		16163LAD4
1523	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17309PAB2	US17309PAB22	17309PAB2
1524	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17309SAC4		17309SAC4
1525	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17310MAN0		17310MAN0
1526	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	17310NAC2		17310NAC2
1527	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20047EAU6		20047EAU6
1528	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20173QBC4		20173QBC4
1529	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QBP2	US20846QBP28	20846QBP2
1530	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QDV7	US20846QDV77	20846QDV7
1531	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QE77		20846QE77
1532	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QER5		20846QER5
1533	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QGC6	US20846QGC69	20846QGC6
1534	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QJR0		20846QJR0
1535	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	20846QJS8		20846QJS8

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
1477	BAYC 2007-1 SIO BAYVIEW COMMERCIAL ASSET TRUST	03/25/37			0	
1478	BSCMS 2000-WF2 X BEAR STEARNS COMMERCIAL MORT	10/15/32			0	
1479	BSABS 2003-1 A2 BEAR STEARNS ASSET BACKED SECU	11/25/42			0	
1480	BSABS 2005-HE10 M2 BEAR STEARNS ASSET BACKED SECU	11/25/35			0	
1481	BSABS 2005-HE10 M7 BEAR STEARNS ASSET BACKED SECU	11/25/35			0	
1482	BSCMS 2006-PWR14 BEAR STEARNS COMMERCIAL MORTGA	12/11/38			0	
1483	BSCMS BEAR STEARNS COMMERCIAL MORTGA	12/01/38			0	
1484	BSMF 2006-AR1 1A1 BEAR STEARNS MORTGAGE FUNDING	07/25/36			0	
1485	BSMF 2006-AR1 2A1 BEAR STEARNS MORTGAGE FUNDING	12/25/35			0	
1486	BCM 1999-A A5 BOMBARDIER CAPITAL MORTGAGE SE	03/15/29			0	
1487	BCM 00-A A2 ASSETBK BONBARDIER CAP MTGE SECUR	06/15/30			0	
1488	CBASS 2006-MH1 AF3 CREDIT-BASED ASSET SERVICING A	09/25/36			0	
1489	CD 2007-CD4 XC CITIGROUP/DEUTSCHE BANK COMMER	12/11/49			0	
1490	CWHL 2007-3 X COUNTRYWIDE HOME LOAN MORTGAGE	04/25/37			0	
1491	CWHL 2006-20 X COUNTRYWIDE HOME LOAN MORTGAGE	02/25/37			0	
1492	CPS AUTO RECEIVABLES TR SER 20CPS AUTO TRUST	02/15/11			0	
1493	CWL 2006-22 2A2 COUNTRYWIDE ASSET-BACKED CERTI	05/25/37			0	
1494	CWL 2006-4 2A2 COUNTRYWIDE ASSET-BACKED CERTI	07/25/36			0	
1495	CWL 04-1 M1 COUNTRYWIDE ASSETBK CERT	03/25/34			0	
1496	CWL 04-1 M2 COUNTRYWIDE ASSETBK CERT	03/25/34			0	
1497	CWL 2005-3 3AV4 COUNTRYWIDE ASSET-BACKED CERTI	08/25/35			0	
1498	CWL 2004-6 2A5 COUNTRYWIDE ASSET-BACKED CERTI	11/25/34			0	
1499	CWALT 1 CWALT	09/25/35			0	
1500	CWALT 11 CWALT	09/25/35			0	
1501	CWL 2006-25 2A4 COUNTRYWIDE ASSET-BACKED CERTI	06/25/37			0	
1502	CWALT 2005-IM1 A1 COUNTRYWIDE ALTERNATIVE LOAN T	01/25/36			0	
1503	CWALT 2005-82 A1 CWALT INC	02/25/36			0	
1504	CWALT 2005-52CB 1A1 COUNTRYWIDE ALTERNATIVE LOAN T	11/25/35			0	
1505	CWALT 4 CWALT	11/25/35			0	
1506	CWALT 2005-62 1A1 CWALT INC	12/25/35			0	
1507	CWALT 2005-61 1A1 CWALT	12/25/35			0	
1508	CWALT 23 CWALT	12/25/35			0	
1509	CWALT 2006-0A3 COUNTRYWIDE ALTERNATIVE LOAN T	05/25/36			0	
1510	CWHL 2006-3 2A1 COUNTRYWIDE HOME LOAN MORTGAGE	03/25/36			0	
1511	CWHL 2006-3 3A2 COUNTRYWIDE HOME LOAN MORTGAGE	02/25/36			0	
1512	CWHL 2004-7 5A3 COUNTRYWIDE HOME LOAN MORTGAGE	05/25/34			0	
1513	CWHL 2005-R2 1AS COUNTRYWIDE HOME LOAN MORTGAGE	06/25/35			0	
1514	CWHL 2005-R1 1AS COUNTRYWIDE HOME LOAN MORTGAGE	03/25/35			0	
1515	CWL 2007-BC2 2A2 COUNTRYWIDE ASSET-BACKED CERTI	06/25/37			0	
1516	CWHL 2004-R2 1AS COUNTRYWIDE HOME LOAN MORTGAGE	11/25/34			0	
1517	CWHL 2006-R1 AS COUNTRYWIDE HOME LOAN MORTGAGE	01/25/36			0	
1518	CWL 2007-7 2A2 COUNTRYWIDE ASSET-BACKED CERTI	10/25/37			0	
1519	CARR 2006-NC5 A2 CARRINGTON MORTGAGE LOAN TRUST	01/25/37			0	
1520	CFAB 2003-2 2M1 CHASE FUNDING MORTGAGE LOAN AS	11/25/32			0	
1521	CFAB 2004-1 2M1 CHASE FUNDING MORTGAGE LOAN AS	09/25/33			0	
1522	CHASE 2007-A2 2A1 CHASE MORTGAGE FINANCE CORP	07/25/37			0	
1523	CMLTI 2006-AMC1 A2B CITIGROUP MORTGAGE LOAN TRUST	09/25/36			0	
1524	CMLTI 2006-WFH4 A3 CITIGROUP MORTGAGE LOAN TRUST	11/25/36			0	
1525	CGCMT 2006-C5 XC CITIGROUP COMMERCIAL MORTGAGE	10/15/49			0	
1526	CRMSI 2006-3 A3 CITICORP RESIDENTIAL MORTGAGE	11/25/36			0	
1527	COMM 2006-C8 COMMERCIAL MORTGAGE PASS THROU	12/10/46			0	
1528	GCCFC 2007-GG9 X GREENWICH CAPITAL COMMERCIAL F	03/10/39			0	
1529	CNF 2000-1 A5 SERIES 00-1 A5 CONSECO FINANCE SECT CORP	05/01/31			0	
1530	CNF 2000-4 A6 SERIES 00 A6 CONSECO FINANCE SECT CORP	05/01/32			0	
1531	CNF 2000-5 A6 SERIES 00 5 CONSECO FINANCE SECT CORP	02/01/32			0	
1532	CNF 2000-5 A7 SERIES 00 5 CONSECO FINANCE SECT CORP	02/01/32			0	
1533	CNSCO 01-01 A-5 SER 01-01 CONSECO FINANCE MH 2001-1	06/15/31			0	
1534	CNF 2002-1 M1A CONSECO FINANCE SECURITIZATION	12/01/33			0	
1535	CNF 2002-1 MF1 CONSECO FINANCE SECURITIZATION	12/01/33			0	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1536	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	22541N2V0		22541N2V0
1537	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	22545LBR9		22545LBR9
1538	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	22545YBS9		22545YBS9
1539	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	23244EAA5	US23244EAA55	23244EAA5
1540	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	233046AA9		233046AA9
1541	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	23332UFV1	US23332UFV17	23332UFV1
1542	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	29445UAB1	US29445UAB17	29445UAB1
1543	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	301965BB4		301965BB4
1544	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	32051GA88		32051GA88
1545	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	32057TAK7	US32057TAK79	32057TAK7
1546	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	34528AAH2		34528AAH2
1547	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	34528QAC8	US34528QAC87	34528QAC8
1548	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	35729PEU0		35729PEU0
1549	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	35729PNC0		35729PNC0
1550	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36157RD77		36157RD77
1551	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36159XAN0		36159XAN0
1552	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	361849N65		361849N65
1553	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	361849R95		361849R95
1554	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36228CQK2		36228CQK2
1555	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	362341LM9		362341LM9
1556	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	362341RT8		362341RT8
1557	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	362341XE4		362341XE4
1558	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36242DJR5	US36242DJR52	36242DJR5
1559	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36242DKK8		36242DKK8
1560	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	36242DLY7		36242DLY7
1561	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	362480AD7		362480AD7
1562	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3935053P5	US3935053P58	3935053P5
1563	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	3935053Q3		3935053Q3
1564	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505A69	US393505A695	393505A69
1565	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505DX7	US393505DX72	393505DX7
1566	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505E32	US393505E325	393505E32
1567	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505F49	US393505F496	393505F49
1568	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505HJ4	US393505HJ43	393505HJ4
1569	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505LF7		393505LF7
1570	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505LV2	US393505LV25	393505LV2
1571	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505NB4	US393505NB43	393505NB4
1572	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505NC2	US393505NC26	393505NC2
1573	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505QY1	US393505QY19	393505QY1
1574	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505RJ3	US393505RJ33	393505RJ3
1575	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505SH6	US393505SH67	393505SH6
1576	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505SU7	US393505SU78	393505SU7
1577	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505T28	US393505T281	393505T28
1578	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505VV1	US393505VV15	393505VV1
1579	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505XH0	US393505XH03	393505XH0
1580	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	393505XR8	US393505XR84	393505XR8
1581	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	395383AD4	US395383AD48	395383AD4
1582	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	395386AY1		395386AY1
1583	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	39538WHF8	US39538WHF86	39538WHF8
1584	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	396789KZ1		396789KZ1
1585	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	41161PQU0		41161PQU0
1586	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	41161PTN3	US41161PTN32	41161PTN3
1587	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	43739EAP2		43739EAP2
1588	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	449670DE5	US449670DE58	449670DE5
1589	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	449670EP9		449670EP9
1590	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45254NKY2		45254NKY2
1591	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660HAA6	US45660HAA68	45660HAA6
1592	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660LCN7	US45660LCN73	45660LCN7
1593	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660LKW8		45660LKW8
1594	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660LZW2		45660LZW2

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
1536	CSFB 2003-CK2 AX CS FIRST BOSTON MORTGAGE SECUR	03/15/36			0	
1537	CSMC 2006-C5 CREDIT SUISSE MORTGAGE CAPITAL	12/15/39			0	
1538	CSC MORTGAGE TRUST SERIES 2007CREDIT SUISSE COMMERCIAL MORTG	07/15/31			0	
1539	CWALT 2006-J6 A1 COUNTRYWIDE ALTERNATIVE LOAN T	09/25/36			0	
1540	DUNKN 2006-1 A2 DUNKIN SECURITIZATION	06/20/31			0	
1541	DSLA 2005-AR6 2A1A DOWNEY SAVINGS & LOAN ASSOCIAT	10/19/45			0	
1542	EQLS 2007-1 A2B EQUIFIRST LOAN SECURITIZATION	04/25/37			0	
1543	FFCA 99-1A A1B FFCA SECURED LND CORP 144A	09/18/25			0	
1544	FHAMS 2005-AA10 2A1 FIRST HORIZON ALTERNATIVE MORT	12/25/35			0	
1545	FIAOT 2006-A A4 FIRST INVESTORS AUTO OWNER TRU	04/15/13			0	
1546	FORDO 2006-B D FORD CREDIT AUTO OWNER TRUST	02/15/13			0	
1547	FORDF 2006-4 A FORD CREDIT FLOORPLAN MASTER O	06/17/13			0	
1548	FHLT 2004-C M2 FREMONT HOME LOAN TRUST	08/25/34			0	
1549	FHLT 2005-E 2A4 FREMONT HOME LOAN TRUST	01/25/36			0	
1550	GECMS 1999-HE1 A6 GE CAPITAL MTG SERVICES INC	04/25/29			0	
1551	GECMC 2007-C1 XC GE CAPITAL COMMERCIAL MORTGAGE	12/10/49			0	
1552	GMACC 2005 GMAC COMMERCIAL MORTGAGE SECUR	05/10/43			0	
1553	GMACC GMAC COMMERCIAL MORTGAGE SECUR	11/10/45			0	
1554	GSMS 2003-C1 X1 GS MORTGAGE SECURITIES CORP II	01/10/40			0	
1555	GSMP5 2005-RP3 1AS GSMP5 MORTGAGE LOAN TRUST	09/25/35			0	
1556	GSAMP 2005-HE2-N GSAMP TRUST	09/25/35			0	
1557	GSR 2005-AR7 5A1 GSR MORTGAGE LOAN TRUST	11/25/35			0	
1558	GSMP5 2004-4 1AS GSMP5 MORTGAGE LOAN TRUST	06/25/34			0	
1559	GSAMP 2004-WF M1 GSAMP TRUST	10/25/34			0	
1560	GSR 2004-13F 4A2 GSR MORTGAGE LOAN TRUST	11/25/34			0	
1561	GSCC 2006-2 A1 GSC CAPITAL CORP MORTGAGE TRUS	05/25/36			0	
1562	GT 99-5 A5 ASSETBK HOME EQUITYGREENTREE FINANCIAL CORP	04/01/31			0	
1563	GT 99-5 A6 ASSETBK HOME EQUITYGREENTREE FINANCIAL CORP	04/01/31			0	
1564	GTMH 98-2 A5 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	02/01/30			0	
1565	GREENTREE 94-6 M1 ASSET-BACK GREENTREE FINANCIAL CORP	12/15/19			0	
1566	GTMH 98-3 A5 ASSETBK HOME EQ GREENTREE FIN MANUFACTURED HSG	03/01/30			0	
1567	GTMH 98-4 A5 ASSETBK HOME EQ GREENTREE FIN MANUFACTURED HSG	04/01/30			0	
1568	GREENTREE 1995-5 M1 GREENTREE FINANCIAL CORP	09/15/26			0	
1569	GREENTREE 1996-1 M1 GREENTREE FINANCIAL CORP	03/15/27			0	
1570	GT 96-2 A4 ASSETBK LOAN GREENTREE FINANCIAL CORP	04/15/27			0	
1571	GT 96-5 MHA7 ASSETBK HOME EQTYGREENTREE FINL MANUF & HOUSING	07/15/27			0	
1572	GT 96-5 MHM1 ASSETBK HOME EQTYGREENTREE FINL MANUF & HOUSING	07/15/27			0	
1573	GTMH 96-9 A6 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	01/15/28			0	
1574	GT 96-10 M1 ASSETBK HOME EQTY GREENTREE FINANCIAL MTGE HSG	11/15/28			0	
1575	GTMH 97-1 A5 ASSETBK HOME EQT GREENTREE MANUFACTURED HOUSING	03/15/28			0	
1576	GTMH 97-2 A7 ASSETBK HOME EQT GREENTREE MANUFACTURED HOUSING	06/15/28			0	
1577	GTMH 99-1A5 ASSETBK LOAN GREENTREE MANUFACTURED HSG	03/01/30			0	
1578	GTMH 97-5 A5 ASSETBK HOME GREENTREE MANUFACTURED HOUSING	05/15/29			0	
1579	GTMH 97-6 M1 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	01/15/29			0	
1580	GTMH 97-7 A6 ASSETBK HOME EQ GREENTREE MANUFACTURED HOUSING	08/25/29			0	
1581	GPMH 99-5 A4 GREENPOINT MANUFACTURED HOUSIN	11/15/28			0	
1582	GPMH 2000-3 IA GREENPOINT MANUFACTURED HOUSIN	06/20/31			0	
1583	GPMF 2006-AR3 4A1 GREENPOINT MORTGAGE FUNDING TR	09/25/35			0	
1584	GCCFC 2005-GG3 XC GREENWICH CAPITAL COMMERCIAL F	08/10/42			0	
1585	HVMLT 2005-8 1A2A HARBORVIEW MORTGAGE LOAN TRUST	09/19/35			0	
1586	HVMLT 2005-10 2A1A HARBORVIEW MORTGAGE LOAN TRUST	11/19/45			0	
1587	HMBT 2005-1 A1 HOMEBANC MORTGAGE TRUST	03/25/35			0	
1588	IMCHE 1997-5 A10 HOME EQUITY IMC HOME EQUITY LOAN TRUST	11/20/28			0	
1589	IMCHE 1998-3 A7 IMC HOME EQUITY LOAN TRUST	08/20/29			0	
1590	IMM 2004-9 1A2 IMPAC CMB TRUST	01/25/35			0	
1591	INDX 2006-AR21 A1 INDYMAC INDEX MORTGAGE LOAN TR	08/25/36			0	
1592	INDX 2005-AR2 2A2A INDYMAC INDEX MORTGAGE LOAN TR	02/25/35			0	
1593	INDX 2005-AR10 A1 INDYMAC INDEX MORTGAGE LOAN TR	06/25/35			0	
1594	RAST 2005-A11 1A1 RESIDENTIAL ASSET SECURITIZATI	10/25/35			0	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1595	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660NWS0		45660NWS0
1596	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	45660NZY4	US45660NZY48	45660NZY4
1597	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46625YNE9	US46625YNE94	46625YNE9
1598	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46625YNP4		46625YNP4
1599	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46626LFM7		46626LFM7
1600	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46628KAV2		46628KAV2
1601	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46628SAC7		46628SAC7
1602	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46629PAK4		46629PAK4
1603	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46630EAF7		46630EAF7
1604	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	46631QAK8		46631QAK8
1605	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	50180CAT7		50180CAT7
1606	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	50180CAU4		50180CAU4
1607	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	50180JAP0		50180JAP0
1608	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	50180JAQ8		50180JAQ8
1609	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52108H4B7		52108H4B7
1610	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52108H7T5		52108H7T5
1611	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52109PAM7		52109PAM7
1612	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52109PAQ8		52109PAQ8
1613	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52109RBX8		52109RBX8
1614	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	524644AA9		524644AA9
1615	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	524644AB7		524644AB7
1616	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520NAB7		52520NAB7
1617	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520NAC5		52520NAC5
1618	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520QAP9		52520QAP9
1619	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520QAQ7		52520QAQ7
1620	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520SAE0		52520SAE0
1621	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52520TAT5		52520TAT5
1622	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521FAF4		52521FAF4
1623	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521FAU1		52521FAU1
1624	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521GAC9		52521GAC9
1625	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521HBF9		52521HBF9
1626	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521HBG7		52521HBG7
1627	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521LAF1		52521LAF1
1628	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521LBE3		52521LBE3
1629	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521RBJ9		52521RBJ9
1630	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52521RCJ8		52521RCJ8
1631	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	525221GM3	US525221GM31	525221GM3
1632	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	525245AW6		525245AW6
1633	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	52524PAM4	US52524PAM41	52524PAM4
1634	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	536884AA7	US536884AA77	536884AA7
1635	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	536884AB5	US536884AB50	536884AB5
1636	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	53957DAC7		53957DAC7
1637	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	542514DB7		542514DB7
1638	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	542514RL0		542514RL0
1639	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	55027AAU4		55027AAU4
1640	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	55027BAA6		55027BAA6
1641	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	55312VBD9		55312VBD9
1642	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	55352RAA6	US55352RAA68	55352RAA6
1643	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	55660AAE2		55660AAE2
1644	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	576433H33		576433H33
1645	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	576433PQ3		576433PQ3
1646	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	576433UL8		576433UL8
1647	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	576434RH9	US576434RH98	576434RH9
1648	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	576436AU3		576436AU3
1649	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	576438AA3		576438AA3
1650	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	57643LNU6	US57643LNU60	57643LNU6
1651	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	57643LPN0	US57643LPN00	57643LPN0
1652	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59020UB95	US59020UB954	59020UB95
1653	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59020UMJ1		59020UMJ1

	L		M	N	O	P	Q
3	Product Name		Maturity Date			Trade Date position	
1595	RAST 2003-A15 1A1	RESIDENTIAL ASSET SECURIZATI	02/25/34			0	
1596	INDX 2004-AR1 2A1	INDYMAC INDEX MORTGAGE LOAN TR	04/25/34			0	
1597	JPMCC 2005-LDP2 AM	JP MORGAN CHASE COMMERCIAL MOR	07/15/42			0	
1598	JPMCC 2005-LDP2 X1	JP MORGAN CHASE COMMERCIAL MOR	07/15/42			0	
1599	JPMAC 2006-FRE1 A4	JP MORGAN MORTGAGE ACQUISITION	05/25/35			0	
1600	JPMMT 2006-A3 7A1	JP MORGAN MORTGAGE TRUST	04/25/35			0	
1601	JPMAC 2006-WF1 A2A	JP MORGAN MORTGAGE ACQUISITION	07/25/36			0	
1602	JPMCC 2006-LDP9 X	JP MORGAN CHASE COMMERCIAL MOR	05/15/47			0	
1603	JPMCC 2006-CB17 X	JP MORGAN CHASE COMMERCIAL MOR	12/12/43			0	
1604	JPMCC 2007-CB20 X1	JP MORGAN CHASE COMMERCIAL MOR	02/12/51			0	
1605	LBUBS 2006-C7 XCL	LB-UBS COMMERCIAL MORTGAGE TRU	12/24/09			0	
1606	LBUBS 2006-C7 XW	LB-UBS COMMERCIAL MORTGAGE TRU	11/15/38			0	
1607	LBUBS 2007-C2 XW	LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40			0	
1608	LBUBS 2007 C2 XCL	LB-UBS COMMERCIAL MORTGAGE TRU	02/17/40			0	
1609	LBUBS 2005-C2 XCL	LB-UBS COMMERCIAL MORTGAGE TRU	04/15/30			0	
1610	LBUBS 2005-C5 XCL	LB-UBS COMMERCIAL MORTGAGE TRU	09/15/40			0	
1611	LBUBS 2007-C6 E	LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40			0	
1612	LBUBS 2007-C6 XW	LB-UBS COMMERCIAL MORTGAGE TRU	07/15/40			0	
1613	LBUBS 2007-C7 XW	LB-UBS COMMERCIAL MORTGAGE TRU	09/15/45			0	
1614	LST 2003-1A 1	LEGAL SETTLEMENT TRUST	07/23/15			0	
1615	LST 2003-1A 2	LEGAL SETTLEMENT TRUST	07/23/16			0	
1616	LMT 2006-6 1A2	LEHMAN MORTGAGE TRUST	10/25/36			0	
1617	LMT 2006-6 1A3	LEHMAN MORTGAGE TRUST	10/25/36			0	
1618	LMT 2006-7 2A4	LEHMAN MORTGAGE TRUST	11/25/36			0	
1619	LMT 2006-7 2A5	LEHMAN MORTGAGE TRUST	11/25/36			0	
1620	LMT 2006-8 2A2	LEHMAN MORTGAGE TRUST	12/25/36			0	
1621	LMT06-5 2A2	LEHMAN MORTGAGE TRUST	09/01/36			0	
1622	LMT 2007-1 2A3	LEHMAN MORTGAGE TRUST	02/25/37			0	
1623	LMT 2007-1 3A2	LEHMAN MORTGAGE TRUST	02/25/37			0	
1624	LBBC 2007-1A 2A2	LEHMAN BROTHERS SMALL BALANCE	03/25/37			0	
1625	LMT 2006-9 2A2	LEHMAN MORTGAGE TRUST	01/25/37			0	
1626	LMT 2006-9 2A3	LEHMAN MORTGAGE TRUST	01/25/37			0	
1627	LMT 2007-4 2A2	LEHMAN MORTGAGE TRUST	05/25/37			0	
1628	LMT 2007-4 3A2	LEHMAN MORTGAGE TRUST	05/25/37			0	
1629	LMT 2007-5 4A3	LEHMAN MORTGAGE TRUST	06/25/37			0	
1630	LMT 2007-5 10A2	LEHMAN MORTGAGE TRUST	06/25/37			0	
1631	LXS 2005-9N 1A1	LEHMAN XS TRUST	02/25/36			0	
1632	LXS 2007-3 4BIO	LEHMAN XS TRUST	03/25/37			0	
1633	LXS 2007-6 3A6	LEHMAN XS TRUST	05/25/37			0	
1634	LSMFT 01-1A A1 SER 01-1A 144A LITIGATION SETTLEMENT MON FEE		04/25/31			0	
1635	LSMFT 01-1A A2 SER 01-1A 144A LITIGATION SETTLEMENT MON FEE		04/25/31			0	
1636	LIMAA RS NT 144A 3C7 CLASS A2 LOCAL INSIGHT MEDIA FINANCE LL		10/23/08			0	
1637	LBMLT 2002-5 M1	LONG BEACH MORTGAGE LOAN TRUST	11/25/32			0	
1638	LBMLT 2006-1 2A3	LONG BEACH MORTGAGE LOAN TRUST	02/25/36			0	
1639	LUM 2006-3 12A1	LUMINENT MORTGAGE TRUST	09/25/35			0	
1640	LUM 2006-4 A1A	LUMINENT MORTGAGE TRUST	05/25/46			0	
1641	MLCFC 2006-4	MERRILL LYNCH/COUNTRYWIDE COMM	09/12/24			0	
1642	MSHLC 2007-1 A	MSDWCC HELOC TRUST	12/25/31			0	
1643	MAMHC 2002-A M2	MADISON AVENUE MANUFACTURED HO	03/25/32			0	
1644	MARM 2006-OA1 4A1	MASTR ADJUSTABLE RATE MORTGAGE	04/25/46			0	
1645	MARM 2004-7 2A1	MASTR ADJUSTABLE RATE MORTGAGE	08/25/34			0	
1646	MARM 2004-13 3A6	MASTR ADJUSTABLE RATE MORTGAGE	11/21/34			0	
1647	MALT 2004-5 3A1	MASTR ALTERNATIVE LOANS TRUST	06/25/34			0	
1648	MARP 2005-1 1A4	MASTR REPERFORMING LOAN TRUST	08/25/34			0	
1649	MARM 2006-2	MASTR ADJUSTABLE RATE MORTGAGE	04/25/36			0	
1650	MABS 2006-AB1 A2	MASTR ASSET BACKED SECURITIES	02/25/36			0	
1651	MABS 2006-FRE1 A3	MASTR ASSET BACKED SECURITIES	12/25/35			0	
1652	MLMI 2005-FM1 A2D	MERRILL LYNCH MORTGAGE INVESTO	05/25/36			0	
1653	MLMI 2004-WMC5 M4	MERRILL LYNCH MORTGAGE INVESTO	07/25/35			0	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1654	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59020UNN1		59020UNN1
1655	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59020UUJ2		59020UUJ2
1656	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59020UW27		59020UW27
1657	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59022HEL2		59022HEL2
1658	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	59022HNV0		59022HNV0
1659	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	593171AT8		593171AT8
1660	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	593171BK6		593171BK6
1661	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61744CJX5		61744CJX5
1662	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61745M6G3		61745M6G3
1663	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61748HLA7		61748HLA7
1664	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61909QAE6		61909QAE6
1665	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	61909QAF3		61909QAF3
1666	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	62475FAD4		62475FAD4
1667	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	62951MBA7		62951MBA7
1668	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	63543PBE5	US63543PBE51	63543PBE5
1669	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	65536HBW7	US65536HBW79	65536HBW7
1670	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	66987XEV3		66987XEV3
1671	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	669971AB9	US669971AB95	669971AB9
1672	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	67087TBC4		67087TBC4
1673	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	67087TDF5		67087TDF5
1674	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	674135AQ1		674135AQ1
1675	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	68338SEX2	US68338SEX27	68338SEX2
1676	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	68389FEG5		68389FEG5
1677	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	71419GAL4	US71419GAL41	71419GAL4
1678	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	71419XAG8	US71419XAG88	71419XAG8
1679	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	749238AC5		749238AC5
1680	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	75114HAD9		75114HAD9
1681	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	75114HAH0	US75114HAH03	75114HAH0
1682	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	75114NAB0		75114NAB0
1683	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	76110H5G0		76110H5G0
1684	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	76110WMB9		76110WMB9
1685	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	76112B4M9	US76112B4M92	76112B4M9
1686	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	76113WAF0		76113WAF0
1687	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	78420MAF6		78420MAF6
1688	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	79548CDK9	US79548CDK99	79548CDK9
1689	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	79548KZH4		79548KZH4
1690	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	817821AA9		817821AA9
1691	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	83611MPH5	US83611MPH50	83611MPH5
1692	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	863576BL7		863576BL7
1693	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	863579XK9	US863579XK92	863579XK9
1694	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86358RYN1	US86358RYN15	86358RYN1
1695	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359BQ79		86359BQ79
1696	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359BR45		86359BR45
1697	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359CAD1		86359CAD1
1698	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359DBX4		86359DBX4
1699	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359DEY9		86359DEY9
1700	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359DUM7		86359DUM7
1701	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86359RAC0	US86359RAC07	86359RAC0
1702	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86360JAN1		86360JAN1
1703	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86362GAF2	US86362GAF28	86362GAF2
1704	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86362GAK1	US86362GAK13	86362GAK1
1705	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86363TAC0		86363TAC0
1706	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86363TAD8		86363TAD8
1707	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86364XAB2	US86364XAB29	86364XAB2
1708	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86365DAC3	US86365DAC39	86365DAC3
1709	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	863911AB9		863911AB9
1710	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	86838AAB0		86838AAB0
1711	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	89578VAD8		89578VAD8
1712	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92922F2G2	US92922F2G20	92922F2G2

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
1654	MLCC MLCC MORTGAGE INVESTORS INC	12/25/34			0	
1655	MLCC 2005-1 1A MLCC MORTGAGE INVESTORS INC	04/25/35			0	
1656	MLMI 2005-A9 3A1 MERRILL LYNCH MORTGAGE INVESTO	12/25/35			0	
1657	MLMT 2004-KEY2 XC MERRILL LYNCH MORTGAGE TRUST	08/12/39			0	
1658	MLMT MERRILL LYNCH MORTGAGE TRUST	01/12/44			0	
1659	MEZZ CAP COML MTG TR SERIES 20MEZZ CAP COMMERCIAL MORTGAGE T	12/15/19			0	
1660	MEZZ 2005-C3 COML MTG CTF 144AMEZZ CAP COMMERCIAL MORTGAGE T	05/15/44			0	
1661	MSAC 2004-HE9 M5 MORGAN STANLEY ABS CAPITAL I	11/25/34			0	
1662	MSC 2005-HQ6 A4A MORGAN STANLEY CAPITAL I	08/13/42			0	
1663	MSM 2005-5AR MORGAN STANLEY MORTGAGE LOAN T	09/25/35			0	
1664	MABS 2002-NC1 M2 MASTR ASSET BACKED SECURITIES	10/25/32			0	
1665	MABS 2002-NC1 M3 MASTR ASSET BACKED SECURITIES	10/25/32			0	
1666	MSC 2005-RR6 X MORGAN STANLEY CAPITAL I	05/24/43			0	
1667	NAA 2004-R3 AS NOMURA ASSET ACCEPTANCE CORP	02/25/35			0	
1668	NCSLT 2005-1 A2 NATIONAL COLLEGIATE STUDENT LO	02/26/24			0	
1669	NHELI 2006-FM1 2A3 NOMURA HOME EQUITY LOAN INC	11/25/35			0	
1670	NHEL 2004-2 M3 NOVASTAR HOME EQUITY LOAN	09/25/34			0	
1671	NHEL 2007-1 A2A1 NOVASTAR HOME EQUITY LOAN	03/25/37			0	
1672	OAK 2000-A A4 OAKWOOD MORTGAGE INVESTORS INC	09/15/29			0	
1673	OAK 2002-A A4 OAKWOOD MORTGAGE INVESTORS INC	03/15/32			0	
1674	OAK 1995-B B1 OAKWOOD MORTGAGE INVESTORS INC	01/15/21			0	
1675	ONYX 2005-B A4 ONYX ACCEPTANCE GRANTOR TRUST	05/15/12			0	
1676	OOMLT 2003-6 M1 OPTION ONE MORTGAGE LOAN TRUST	11/25/33			0	
1677	PERMANENT MASTER ISSUER PLC FRN 20331015 SERIES# 1	10/15/33			0	
1678	PERMANENT FINANCING PLC FRN 20330610 SERIES# 9A 144A	06/10/33			0	
1679	RAMP 2006-EFC2 A3 RESIDENTIAL ASSET MORTGAGE PRO	12/25/36			0	
1680	RALI 2006-QO5 2A1 RESIDENTIAL ACCREDIT LOANS INC	04/25/46			0	
1681	RALI 2006-QO5 3A2 RESIDENTIAL ACCREDIT LOANS INC	05/25/46			0	
1682	RALI 2006-QO6 A2 RESIDENTIAL ACCREDIT LOANS INC	06/25/46			0	
1683	RALI 2005-QS6 A2 RESIDENTIAL ACCREDIT LOANS INC	05/25/35			0	
1684	RASC 2001-KS3 A15 RESIDENTIAL ASSET SECURITIES C	09/25/31			0	
1685	RAMP 2006-NC3 A2 RESIDENTIAL ASSET MORTGAGE PRO	03/25/36			0	
1686	RAST 2007-A3 2A2 RESIDENTIAL ASSET SECURITIZATI	03/25/37			0	
1687	SGMS 2006-OPT2 A3D SG MORTGAGE SECURITIES TRUST	10/25/36			0	
1688	SBM7 2002-KEY2 X1 SALOMON BROTHERS MTGE SECS VII	03/18/36			0	
1689	SBM7 1998-AQ1 A5 SALOMON BROTHERS MORTGAGE SECU	06/25/28			0	
1690	SFFIN 2004-1A A SETTLEMENT FEE FINANCE LLC	07/25/34			0	
1691	SVHE 2006-OPT3 2A3 SOUNDVIEW HOME EQUITY LOAN TRU	06/25/36			0	
1692	SASC 2005-6 2A6 STRUCTURED ASSET SECURITIES CO	05/25/35			0	
1693	SARM 2005-18 6A1 STRUCTURED ADJUSTABLE RATE MOR	09/25/35			0	
1694	ARC 2002 BC1 AF CMO SER 02 AMORT RESID COLL TR	04/25/32			0	
1695	SASC04-NP2 A STRUCTURED ASSET SECURITIES CO	12/25/34			0	
1696	SASC04-22 AIO STRUCTURED ASSET SECURITIES CO	01/25/35			0	
1697	START 2005-1 STRUCTURED ASSET RECEIVABLES T	01/21/15			0	
1698	SASC 2005-RF1 AIO STRUCTURED ASSET SECURITIES CO	03/25/35			0	
1699	SASCO 2005-RF2 AIO STRUCTURED ASSET SECURITIES CO	03/25/35			0	
1700	LEH XS 05-5N 1-A2 LEHMAN XS TRUST MORTGAGE PASS	11/25/35			0	
1701	SASC 2006-BC4 A3 STRUCTURED ASSET SECURITIES CO	12/25/36			0	
1702	SAMI STRUCTURED ASSET MORTGAGESTRUCTURED ASSET MORTGAGE INVE	05/25/36			0	
1703	SASC 2006-Z M4 STRUCTURED ASSET SECURITIES CO	01/25/37			0	
1704	SASC 2006-Z B2 STRUCTURED ASSET SECURITIES CO	01/25/37			0	
1705	SASC07-4A 1A3 STRUCTURED ASSET SECURITIES CO	07/01/22			0	
1706	SASC07-4A 1A4 STRUCTURED ASSET SECURITIES CO	08/28/22			0	
1707	SASC 2007-BNC1 A2 STRUCTURED ASSET SECURITIES CO	10/25/37			0	
1708	SASC 2007-BC4 A3 STRUCTURED ASSETS SECURITIES C	11/25/37			0	
1709	SASC 2006-RF4 1AIO SASCO LLC	10/25/36			0	
1710	SWIFT 2007-AE1 B SUPERIOR WHOLESALE INVENTORY F	01/15/12			0	
1711	TAROT 2006-B A4 TRIAD AUTO RECEIVABLES OWNER T	11/12/12			0	
1712	WAMU 2005-AR11 A1A WASHINGTON MUTUAL INC	08/25/35			0	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1713	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92922F3L0		92922F3L0
1714	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92922F7P7		92922F7P7
1715	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92922FG77		92922FG77
1716	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92922FU48	US92922FU480	92922FU48
1717	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	929766AH6		929766AH6
1718	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	929766CZ4		929766CZ4
1719	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	929766V91		929766V91
1720	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92976BEC2		92976BEC2
1721	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92978MAG1	US92978MAG15	92978MAG1
1722	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92978QAC1		92978QAC1
1723	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	92978TBU4		92978TBU4
1724	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	933632AA9		933632AA9
1725	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	939336X65		939336X65
1726	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	949775AC4		949775AC4
1727	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94980MAB4	US94980MAB46	94980MAB4
1728	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94982BAC4	US94982BAC46	94982BAC4
1729	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94982HAB3		94982HAB3
1730	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94983DAM7		94983DAM7
1731	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94983VAC9		94983VAC9
1732	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94983YAF6		94983YAF6
1733	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	94983YAQ2		94983YAQ2
1734	FIRM FINANCING	LIQUID MARKETS FINANCING AMER	M/B MORTGAGES	31396V2L1		31396V2L1
1735	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0612NC
1736	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP3C
1737	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS06GP4C
1738	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	HOUSE-RISK	22540A2P2		22540A2P2
1739	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SALN063PS
1740	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			FFM04FFAP
1741	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			FFM04FFAX
1742	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SCZ9		80382SCZ9
1743	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579GY8	US863579GY89	863579GY8
1744	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364CAD4		86364CAD4
1745	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	885220EW9	US885220EW97	885220EW9
1746	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	939336DN0		939336DN0
1747	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	939336PB3		939336PB3
1748	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			FFM05FF2S
1749	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			FHLT043PR
1750	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			LB06WL2PS
1751	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAIL5HE2C
1752	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS05NC2S
1753	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS6AM1PS
1754	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS6BC1PS
1755	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579GV4		863579GV4
1756	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86365BAT0		86365BAT0
1757	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	32051D5L2		32051D5L2
1758	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	05570GAT0		05570GAT0
1759	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFF
1760	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFF
1761	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFF
1762	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFF
1763	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFF
1764	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFF
1765	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFF
1766	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFF
1767	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFF
1768	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFF
1769	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFF
1770	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			FFFFFFFF
1771	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM612P1

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
1713	WAMU 2005-AR12 1A6 WAMU MORTGAGE PASS THROUGH CER	10/25/35			0	
1714	WAMU 2005-AR17 A1A1 WASHINGTON MUTUAL INC	12/20/45			0	
1715	WAMU 2005-AR4 A5 WAMU MORTGAGE PASS THROUGH CER	04/25/35			0	
1716	WAMU 2005-AR9 A1A WAMU MORTGAGE PASS THROUGH CER	07/25/45			0	
1717	WBCMT 2002-C1 IOI WACHOVIA BANK COMMERCIAL MORTG	04/15/34			0	
1718	WBCMT 2003-C3 IOI WACHOVIA BANK COMMERCIAL MORTG	02/15/35			0	
1719	WBCMT 2005-C18 XC WACHOVIA BANK COMMERCIAL MORTG	04/15/42			0	
1720	WBCMT 2006-C23 XC WACHOVIA BANK COMMERCIAL MORTG	01/15/45			0	
1721	WBCMT 2006-C28 IO WACHOVIA BANK COMMERCIAL MORTG	10/15/48			0	
1722	WBCMT 2007-C30 A3 WACHOVIA BANK COMMERCIAL MORTG	12/15/43			0	
1723	WBCMT 2007-C31 IO WACHOVIA BANK COMMERCIAL MORTG	04/15/47			0	
1724	WMCMS 2007-SL2 X WAMU COMMERCIAL MORTGAGE SECUR	12/27/49			0	
1725	WAMU 2005-AR1 A2A1 WAMU MORTGAGE PASS THROUGH CER	01/25/45			0	
1726	WFMB 2003-18 A3 WELLS FARGO MORTGAGE BACKED SE	12/25/33			0	
1727	WFMB 2004-P 2A1 WELLS FARGO MORTGAGE BACKED SE	09/25/34			0	
1728	WFMB 2005-AR8 2A1 WELLS FARGO MORTGAGE BACKED SE	06/25/35			0	
1729	WFMB 2005-AR9 1A2 WELLS FARGO MORTGAGE BACKED SE	05/25/35			0	
1730	WFMB 2005-AR13 A1 WELLS FARGO MORTGAGE BACKED SE	05/25/35			0	
1731	WFMB 2006-AR8 1A3 WELLS FARGO MORTGAGE BACKED SE	04/25/36			0	
1732	WFMB 2006-AR10 3A1 WELLS FARGO MORTGAGE BACKED SE	07/25/36			0	
1733	WFMB 2006-AR10 5A6 WELLS FARGO MORTGAGE BACKED SE	07/25/36			0	
1734	FNBR 2007-B2 ZA FANNIE MAE	06/25/37			0	
1735	LXS 2006-12N C LEHMAN XS TRUST	08/31/31			100	
1736	LXS 2006-GP3 C CLASS LEHMAN XS TRUST	07/25/46			100	
1737	LXS 2006-GP4 C LEHMAN XS TRUST	08/31/31			100	
1738	CSFBMSC 2001-CK3 AX CREDIT SUISSE MSC	04/15/16			0	
1739	SAIL 2006-3 PS STRUCTURED ASSET INVESTMENT LO	06/30/36			100	
1740	FFML 2004-FFA P FIRST FRANKLIN MORTGAGE LOAN A	03/25/24			24,535,726	
1741	FFML 2004-FFA X FIRST FRANKLIN MORTGAGE LOAN A	03/25/24			24,535,726	
1742	FHLT 2004-3 NIM C FREMONT HOME LOAN TRUST	11/27/34			12,700,000	
1743	SARM 2004-20 1A1 STRUCTURED ADJUSTABLE RATE MOR	01/25/35			0	
1744	SARM07-6 2-A2 STRUCTURED ADJUSTABLE RATE MOR	07/25/37			0	
1745	TMST 2004-1 I12A THORNBURG MORTGAGE SEC TST	04/25/34			0	
1746	WAMU 2002-AR15 A-5 WASHINGTON MORTGAGE PASS	12/25/32			0	
1747	WAMU 2003-AR1 A5 WASHINGTON MUTUAL	03/25/33			0	
1748	FFMLN 2005-FFH2 CERT FIRST FRANKLIN MTG LOAN ASSET	07/27/35			100	
1749	FHLT 2004-3 PEF FREMONT HOME LOAN TRUST	11/26/34			100	
1750	LBMLT 2006-WL2 PS LONG BEACH MORTGAGE LOAN TRUST	01/25/36			100	
1751	SAILN 2005-HE2 C SAIL NET INTEREST MARGIN NOTES	08/27/35			100	
1752	SASNM 2005-NC2A A SASCO NET INTEREST MARGIN TRUS	06/27/35			100	
1753	SASCO NIM 2006-AM1 PS STRUCTURED ASSET SECURITIES CO	04/27/36			100	
1754	SASCO NIM 2006-BC1 PS STRUCTURED ASSET SECURITIES CO	03/27/36			100	
1755	SARM04-18 B8X STRUCTURED ADJUSTABLE RATE MOR	12/25/34			5,878,428	
1756	SARM 2008-2 AP STRUCTURED ADJUSTABLE RATE MOR	04/25/11			1,000	
1757	FHASI 2004-AR4 B6 FIRST HORIZON ASSET SECURITIES	08/25/34			0	
1758	BNCMT 2007-4 X BNC MORTGAGE LOAN TRUST	01/07/38			0	
1759	10 IO/20 YEAR AM POOLS	01/01/00			(12,267,773)	
1760	10 IO/20 YEAR AM POOLS	01/01/00			(12,725,060)	
1761	10 IO/20 YEAR AM POOLS	01/01/00			(145,595)	
1762	10 IO/20YEAR AM POOLS	01/01/00			(1,233,084)	
1763	10 IO/20YEAR AM POOLS	01/01/00			(3,782,280)	
1764	10 IO/20YEAR AM POOLS	01/01/00			(16,676,529)	
1765	10 IO/20YEAR AM POOLS	01/01/00			(15,938,412)	
1766	10 IO/20YEAR AM POOLS	01/01/00			(19,809,508)	
1767	10 IO/20YEAR AM POOLS	01/01/00			(4,932,012)	
1768	10 IO/20YEAR AM POOLS	01/01/00			(1,442,994)	
1769	10 IO/20YEAR AM POOLS	01/01/00			(345,600)	
1770	FNMA SF 30 YEAR	01/01/00			(3,121,357)	
1771	SARM 2006-12 P-I STRUCTURED ADJUSTABLE RATE MOR	12/25/46			(100)	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1772	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPM06AR4R
1773	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF072C2
1774	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF7AR3C
1775	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			GPMF7AR3R
1776	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LEHXS051R
1777	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LEHXS513R
1778	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LEHXS52R1
1779	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LEHXS52R2
1780	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT051LTR
1781	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT052LTR
1782	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT053LTR
1783	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT061LTR
1784	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT062LTR
1785	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT063LTR
1786	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT063XXX
1787	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT064LTR
1788	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT064XXX
1789	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT065LTR
1790	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT065XXX
1791	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT066LTR
1792	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT066XXX
1793	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT067LTR
1794	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT067XXX
1795	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT068LTR
1796	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT069LTR
1797	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT069XXX
1798	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT071LTR
1799	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT072LTR
1800	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT073LTR
1801	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT074LTR
1802	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT075LTR
1803	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT075PPP
1804	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT075XXX
1805	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT076LTR
1806	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT076XXX
1807	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT077LTR
1808	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT078LTR
1809	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT079LTR
1810	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT20083R
1811	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LMT710LTR
1812	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LX20055NR
1813	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LX20059NR
1814	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0503R1
1815	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0503R2
1816	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0503R3
1817	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0504R1
1818	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0504R2
1819	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0507NR
1820	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0510R1
1821	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0510R2
1822	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0563LT
1823	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS056LTR
1824	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS056RRR
1825	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS058LT2
1826	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0605R0
1827	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0611CX
1828	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0611LT
1829	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0611RR
1830	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0611SX

	L		M	N	O	P	Q
3	Product Name		Maturity Date			Trade Date position	
1772	GPMF06-AR4 R	GREENPOINT MORTGAGE FUNDING TR	09/25/36			100	
1773	LXS GPMF07-AR2 2-C	LEHMAN XS TRUST	05/25/47			100	
1774	LXS GPMF 2007-AR3 C	LEHMAN XS TRUST	06/25/37			100	
1775	LXS GPMF 2007-AR3 R	LEHMAN XS TRUST	06/25/37			100	
1776	LEH XS 05-1 R	LEHMAN XS TRUST MORTGAGE PASS	07/25/35			100	
1777	LEH XS 05-1 3R	LEHMAN XS TRUST MORTGAGE PASS	07/25/35			100	
1778	LEH XS 05-2 R1	LEHMAN XS TRUST MORTGAGE PASS	08/25/35			100	
1779	LEH XS 05-2 R2	LEHMAN XS TRUST MORTGAGE PASS	08/25/35			100	
1780	LMT05-1 LT-R	LEHMAN MORTGAGE TRUST	11/25/35			100	
1781	LMT05-2 LTR	LEHMAN MORTGAGE TRUST	12/25/35			100	
1782	LMT05-3 LTR	LEHMAN MORTGAGE TRUST	01/25/36			100	
1783	LMT 2006-1 LT-R	LEHMAN MORTGAGE TRUST	02/25/36			100	
1784	LMT06-2 LTR	LEHMAN MORTGAGE TRUST	04/25/36			100	
1785	LMT 2006-3 LTR	LEHMAN MORTGAGE TRUST	07/25/36			100	
1786	LMT 2006-3 X	LEHMAN MORTGAGE TRUST	07/25/36			100	
1787	LMT06-4 LTR	LEHMAN MORTGAGE TRUST	08/25/36			100	
1788	LMT06-4 X	LEHMAN MORTGAGE TRUST	08/25/36			100	
1789	LMT06-5 LTR	LEHMAN MORTGAGE TRUST	09/01/36			100	
1790	LMT06-5 X	LEHMAN MORTGAGE TRUST	09/25/36			100	
1791	LMT 06-6 LT-R	LEHMAN MORTGAGE TRUST	10/25/36			100	
1792	LMT 06-6 X	LEHMAN MORTGAGE TRUST	10/25/36			100	
1793	LMT 2006-7 LT-R	LEHMAN MORTGAGE TRUST	11/25/36			100	
1794	LMT 2006-7 X	LEHMAN MORTGAGE TRUST	11/25/36			100	
1795	LMT 2006-8 LT-R	LEHMAN MORTGAGE TRUST	12/25/36			100	
1796	LMT 2006-9 LT-R	LEHMAN MORTGAGE TRUST	01/25/37			100	
1797	LMT 2006-9 X	LEHMAN MORTGAGE TRUST	01/25/37			100	
1798	LMT 2007-1 LT-R	LEHMAN MORTGAGE TRUST	02/25/37			100	
1799	LMT 2007-2 LT-R	LEHMAN MORTGAGE TRUST	03/25/37			100	
1800	LMT 2007-3 LT-R	LEHMAN MORTGAGE TRUST	04/25/37			100	
1801	LMT 2007-4 LT-R	LEHMAN MORTGAGE TRUST	05/25/37			100	
1802	LMT 2007-5 LT-R	LEHMAN MORTGAGE TRUST	06/25/37			100	
1803	LMT 2007-5 P	LEHMAN MORTGAGE TRUST	06/25/37			100	
1804	LMT 2007-5 X	LEHMAN MORTGAGE TRUST	06/25/37			100	
1805	LMT 2007-6 LTR	LEHMAN MORTGAGE TRUST	07/25/37			100	
1806	LMT 2007-6 X	LEHMAN MORTGAGE TRUST	07/25/37			100	
1807	LMT 2007-7 LT-R	LEHMAN MORTGAGE TRUST	08/25/37			100	
1808	LMT 2007-8 LT-R	LEHMAN MORTGAGE TRUST	09/25/37			100	
1809	LMT 2007-9 LT-R	LEHMAN MORTGAGE TRUST	10/25/37			100	
1810	LMT 2008-3 R	LEHMAN MORTGAGE TRUST	06/25/38			100	
1811	LMT 2007-10 LT-R	LEHMAN MORTGAGE TRUST	11/25/37			100	
1812	LEH XS 05-5N R	LEHMAN XS TRUST MORTGAGE PASS	11/25/35			100	
1813	LXS 2005-9N R	LEHMAN XS TRUST	01/25/35			100	
1814	LEH XS 05-3 R1	LEHMAN XS TRUST MORTGAGE PASS	09/25/35			100	
1815	LEH XS 05-3 R2	LEHMAN XS TRUST MORTGAGE PASS	09/25/35			100	
1816	LEH XS 05-3 R3	LEHMAN XS TRUST MORTGAGE PASS	09/25/35			100	
1817	LEH XS 05-4 R1	LEHMAN XS TRUST MORTGAGE PASS	10/25/35			100	
1818	LEH XS 05-4 R2	LEHMAN XS TRUST MORTGAGE PASS	10/25/35			100	
1819	LEH XS 05-7N R	LEHMAN XS TRUST MORTGAGE PASS	12/25/35			100	
1820	LEH XS 05-10 R1	LEHMAN XS TRUST MORTGAGE PASS	01/25/36			100	
1821	LEH XS 05-10 R2	LEHMAN XS TRUST MORTGAGE PASS	01/25/36			100	
1822	LEH XS 05-6 3 LT-R	LEHMAN XS TRUST MORTGAGE PASS	11/25/35			100	
1823	LEH XS 05-6 LT-R	LEHMAN XS TRUST MORTGAGE PASS	11/25/35			100	
1824	LEH XS 05-6 3 R	LEHMAN XS TRUST MORTGAGE PASS	11/25/35			100	
1825	LEH XS 05-8 LT-R-2	LEHMAN XS TRUST MORTGAGE PASS	12/25/35			100	
1826	LEH XS 06-5 R	LEHMAN XS TRUST MORTGAGE PASS	04/25/36			100	
1827	LXS 06-11 CX	LEHMAN XS TRUST	08/25/36			100	
1828	LXS 06-11 LTR	LEHMAN XS TRUST	08/25/36			100	
1829	LXS 06-11 R	LEHMAN XS TRUST	08/25/36			100	
1830	LXS 06-11 SX	LEHMAN XS TRUST	08/25/36			100	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1831	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0613L1
1832	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0613L2
1833	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0613R1
1834	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0613R2
1835	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0615RR
1836	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0617CX
1837	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0617L1
1838	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0617L2
1839	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0617R1
1840	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0617R2
1841	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0617SX
1842	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0619CX
1843	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0619LT
1844	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0619RR
1845	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0619SX
1846	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS061LT1
1847	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS061LT2
1848	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS061R1
1849	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS061R2
1850	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0620CX
1851	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0620LT
1852	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0620RR
1853	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0620SX
1854	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS063LTR
1855	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS063RRR
1856	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS065LTR
1857	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS067CCC
1858	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS067LTR
1859	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS067RRR
1860	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS068LTR
1861	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS068RRR
1862	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS069LTR
1863	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS069RRR
1864	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07091R
1865	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07092R
1866	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07101R
1867	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07102R
1868	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07103R
1869	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0711LT
1870	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0711RR
1871	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07121C
1872	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07122C
1873	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS07123C
1874	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0718NC
1875	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS071LTR
1876	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS071RRR
1877	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0731LT
1878	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0731RR
1879	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0732LT
1880	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0732RR
1881	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0733LT
1882	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0733RR
1883	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0734LT
1884	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0734RR
1885	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0751LT
1886	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0751RR
1887	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0752LT
1888	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0752RR
1889	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0762LT

	L		M	N	O	P	Q
3	Product Name		Maturity Date			Trade Date position	
1831	LXS 06-13 LTR1	LEHMAN XS TRUST	09/25/36			100	
1832	LXS 06-13 LTR2	LEHMAN XS TRUST	09/25/36			100	
1833	LXS 06-13 R1	LEHMAN XS TRUST	09/25/36			100	
1834	LXS 06-13 R2	LEHMAN XS TRUST	09/25/36			100	
1835	LXS 2006-15 R	LEHMAN XS TRUST	10/25/36			100	
1836	LXS 2006-17 CX	LEHMAN XS TRUST	11/25/36			100	
1837	LXS 2006-17 LT-R1	LEHMAN XS TRUST	11/25/36			100	
1838	LXS 2006-17 LT-R2	LEHMAN XS TRUST	11/25/36			100	
1839	LXS 2006-17 R1	LEHMAN XS TRUST	11/25/36			100	
1840	LXS 2006-17 R2	LEHMAN XS TRUST	11/25/36			100	
1841	LXS 2006-17 SX	LEHMAN XS TRUST	11/25/36			100	
1842	LXS 2006-19 C-X	LEHMAN XS TRUST	12/25/36			100	
1843	LXS 2006-19 LT-R	LEHMAN XS TRUST	12/25/36			100	
1844	LXS 2006-19 R	LEHMAN XS TRUST	12/25/36			100	
1845	LXS 2006-19 S-X	LEHMAN XS TRUST	12/25/36			100	
1846	LEH XS 06-1 LTR-1	LEHMAN XS TRUST MORTGAGE PASS	02/25/36			100	
1847	LEH XS 06-1 LTR-2	LEHMAN XS TRUST MORTGAGE PASS	02/25/36			100	
1848	LEH XS 06-1 R1	LEHMAN XS TRUST MORTGAGE PASS	02/25/36			100	
1849	LEH XS 06-1 R2	LEHMAN XS TRUST MORTGAGE PASS	02/25/36			100	
1850	LXS 2006-20 CX	LEHMAN XS TRUST	01/25/37			100	
1851	LXS 2006-20 LT-R	LEHMAN XS TRUST	01/25/37			100	
1852	LXS 2006-20 R	LEHMAN XS TRUST	01/25/37			100	
1853	LXS 2006-20 SX	LEHMAN XS TRUST	01/25/37			100	
1854	LEH XS 06-3 LTR	LEHMAN XS TRUST MORTGAGE PASS	03/25/36			100	
1855	LEH XS 06-3 R	LEHMAN XS TRUST MORTGAGE PASS	03/25/36			100	
1856	LEH XS 06-5 LTR	LEHMAN XS TRUST MORTGAGE PASS	04/25/36			100	
1857	LXS 2006-7 C	LEHMAN XS TRUST	05/25/36			100	
1858	LXS 2006-7 LTR	LEHMAN XS TRUST	05/25/36			100	
1859	LXS 2006-7 R	LEHMAN XS TRUST	05/25/36			100	
1860	LXS 06-8 LTR	LEHMAN XS TRUST	06/25/36			100	
1861	LXS 06-8 R	LEHMAN XS TRUST	06/25/36			100	
1862	LXS 06-9 LTR	LEHMAN XS TRUST	07/25/36			100	
1863	LXS 06-9 R	LEHMAN XS TRUST	07/25/36			100	
1864	LXS 2007-9 1-R	LEHMAN XS TRUST	06/25/37			100	
1865	LXS 2007-9 2-R	LEHMAN XS TRUST	06/25/37			100	
1866	LXS 2007-10H I-R	LEHMAN XS TRUST	07/25/37			100	
1867	LXS 2007-10H II-R	LEHMAN XS TRUST	07/25/37			100	
1868	LXS 2007-1 3-R	LEHMAN XS TRUST	02/25/37			100	
1869	LXS 2007-11 LTR	LEHMAN XS TRUST	07/25/37			100	
1870	LXS 2007-11 R	LEHMAN XS TRUST	07/25/37			100	
1871	LXS 07-12N 1C	LEHMAN XS TRUST	07/25/37			100	
1872	LXS 07-12N 2 C	LEHMAN XS TRUST	07/25/37			100	
1873	LXS 07-12N 3 C	LEHMAN XS TRUST	07/25/37			100	
1874	LXS 07 18 N C	LEHMAN XS TRUST	10/25/37			100	
1875	LXS 2007-1 LT-R	LEHMAN XS TRUST	02/25/37			100	
1876	LXS 2007-1 R	LEHMAN XS TRUST	02/25/37			100	
1877	LXS 2007-3 1-LT-R	LEHMAN XS TRUST	03/25/37			100	
1878	LXS 2007-3 1-R	LEHMAN XS TRUST	03/25/37			100	
1879	LXS 2007-3 2-LT-R	LEHMAN XS TRUST	03/25/37			100	
1880	LXS 2007-3 2-R	LEHMAN XS TRUST	03/25/37			100	
1881	LXS 2007-3 3-LT-R	LEHMAN XS TRUST	03/25/37			100	
1882	LXS 2007-3 3-R	LEHMAN XS TRUST	03/25/37			100	
1883	LXS 2007-3 4-LT-R	LEHMAN XS TRUST	03/25/37			100	
1884	LXS 2007-3 4-R	LEHMAN XS TRUST	03/25/37			100	
1885	LXS 2007-5H I-LT-R	LEHMAN XS TRUST	05/25/37			100	
1886	LXS 2007-5H I-R	LEHMAN XS TRUST	05/25/37			100	
1887	LXS 2007-5H II-LT-R	LEHMAN XS TRUST	05/25/37			100	
1888	LXS 2007-5H II-R	LEHMAN XS TRUST	05/25/37			100	
1889	LXS 2007-6 II-LTR	LEHMAN XS TRUST	05/25/37			100	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1890	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS076ILT
1891	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS077NCC
1892	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS077NRR
1893	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS078HLT
1894	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS078HRR
1895	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0791LT
1896	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS0792LT
1897	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS20056R
1898	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS510LT2
1899	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS510LTR
1900	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS615LTR
1901	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS7101LT
1902	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS7102LT
1903	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS715NC1
1904	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			LXS715NC2
1905	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0505R
1906	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0510R
1907	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0612C
1908	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0701C
1909	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0701R
1910	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0703C
1911	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0704C
1912	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0704R
1913	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0705C
1914	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0705R
1915	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM0706C
1916	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM072C1
1917	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM073R1
1918	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM077RI
1919	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM16XSR
1920	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM611R1
1921	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM611R2
1922	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SARM612R1
1923	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS0227AX
1924	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS057XSR
1925	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS059XSR
1926	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF3R
1927	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SAS05RF4R
1928	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC052XR
1929	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC065IC
1930	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC11XSX
1931	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC4XS3R
1932	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC4XSRR
1933	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SASC6FR3R
1934	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SRM0706R1
1935	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			SRM0706R2
1936	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			TBV063LTR
1937	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			THORNB021
1938	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS			W10090002
1939	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	31396XVW1		31396XVW1
1940	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	31396XVX9		31396XVX9
1941	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GMY8		32051GMY8
1942	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	32051GT96		32051GT96
1943	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	45660LNX3		45660LNX3
1944	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	45661EAT1		45661EAT1
1945	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52519BCD0		52519BCD0
1946	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52520CBB0		52520CBB0
1947	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MBJ1		52520MBJ1
1948	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52520MHB2		52520MHB2

	L		M	N	O	P	Q
3	Product Name		Maturity Date			Trade Date position	
1890	LXS 2007-6 I-LTR	LEHMAN XS TRUST	05/25/37			100	
1891	LXS 2007-7N C	LEHMAN XS TRUST	06/25/37			200	
1892	LXS 2007-7N R	LEHMAN XS TRUST	06/25/37			200	
1893	LXS 2007-8H LT-R	LEHMAN XS TRUST	06/25/37			100	
1894	LXS 2007-8H R	LEHMAN XS TRUST	06/25/37			100	
1895	LXS 2007-9 1LT-R	LEHMAN XS TRUST	06/25/37			100	
1896	LXS 2007-9 2LT-R	LEHMAN XS TRUST	06/25/37			100	
1897	LEH XS 05-6 R	LEHMAN XS TRUST MORTGAGE PASS	11/25/35			100	
1898	LEH XS 05-10 LTR2	LEHMAN XS TRUST MORTGAGE PASS	01/25/36			100	
1899	LEH XS 05-10 LTR1	LEHMAN XS TRUST MORTGAGE PASS	01/25/36			100	
1900	LXS 2006-15 LT-R	LEHMAN XS TRUST	10/25/36			100	
1901	LXS 2007-10H I-LTR	LEHMAN XS TRUST	07/25/37			100	
1902	LXS 2007-10H II-LTR	LEHMAN XS TRUST	07/25/37			100	
1903	LXS 2007-15N C1	LEHMAN XS TRUST	08/25/37			100	
1904	LXS 2007-15N C2	LEHMAN XS TRUST	08/25/37			100	
1905	SARM 2005-5 R	STRUCTURED ADJUSTABLE RATE MOR	05/25/35			100	
1906	SARM 2005-10 R	STRUCTURED ADJUSTABLE RATE MOR	06/25/35			100	
1907	SARM 2006-12 C	STRUCTURED ADJUSTABLE RATE MOR	12/25/46			100	
1908	SARM 2007-1 C	STRUCTURED ADJUSTABLE RATE MOR	02/25/37			100	
1909	SARM 2007-1 R1	STRUCTURED ADJUSTABLE RATE MOR	02/25/47			100	
1910	SARM 2007-3 C	STRUCTURED ADJUSTABLE RATE MOR	04/25/37			100	
1911	SARM 2007-4 C	STRUCTURED ADJUSTABLE RATE MOR	05/25/47			100	
1912	SARM 2007-4 R	STRUCTURED ADJUSTABLE RATE MOR	05/25/47			100	
1913	SARM 2007-5 C	STRUCTURED ADJUSTABLE RATE MOR	06/25/37			100	
1914	SARM 2007-5 R-I	STRUCTURED ADJUSTABLE RATE MOR	06/25/37			100	
1915	SARM0706 C	STRUCTURED ADJUSTABLE RATE MOR	07/25/37			100	
1916	SARM 2007-2 C1	STRUCTURED ADJUSTABLE RATE MOR	02/25/47			100	
1917	SARM 2007-3 RI	STRUCTURED ADJUSTABLE RATE MOR	04/25/37			100	
1918	SARM 2007-7 R-I	STRUCTURED ADJUSTABLE RATE MOR	08/25/37			100	
1919	SARM 2005-16XS R	STRUCTURED ADJUSTABLE RATE MOR	07/25/35			100	
1920	SARM 2006-11 R-I	STRUCTURED ADJUSTABLE RATE MOR	12/25/36			100	
1921	SARM 2006-11 R-II	STRUCTURED ADJUSTABLE RATE MOR	12/25/36			100	
1922	SARM 2006-12 R-I	STRUCTURED ADJUSTABLE RATE MOR	12/25/46			100	
1923	SASCO 2002-27A X 144A	SASCO	01/15/15			100	
1924	SASC05-7XS R	STRUCTURED ASSET SECURITIES CO	04/25/35			100	
1925	SASC05-9XS R	STRUCTURED ASSET SECURITIES CO	06/25/35			100	
1926	SASC05-RF3 R	STRUCTURED ASSET SECURITIES CO	06/25/35			100	
1927	SASC05-RF4 R	STRUCTURED ASSET SECURITIES CO	07/25/35			100	
1928	SASC05-2XS R	STRUCTURED ASSET SECURITIES CO	02/25/35			100	
1929	SASC06-5 INVESTOR CERT	STRUCTURED ASSET SECURITIES CO	05/30/36			100	
1930	SASC 2004-11XS X	STRUCTURED ASSET SECURITIES CO	06/25/34			100	
1931	SASC05-4XS 3R	STRUCTURED ASSET SECURITIES CO	03/25/35			100	
1932	SASC05-4XS R	STRUCTURED ASSET SECURITIES CO	03/25/35			100	
1933	SASC06-RF3 R	STRUCTURED ASSET SECURITIES CO	10/25/36			100	
1934	SARM0706 R-I	STRUCTURED ADJUSTABLE RATE MOR	07/25/37			100	
1935	SARM0706 R-II	STRUCTURED ADJUSTABLE RATE MOR	07/25/37			100	
1936	TBW 2006-3 LTR	TBW MORTGAGE BACKED PASS THROU	07/25/36			100	
1937	THORNBURG MTG TRUST 02-1 R	THORNBURG MTG	04/25/32			100	
1938	SARM07-7 C		11/25/37			100	
1939	FNW 2007-W8 R	FANNIE MAE	09/25/37			100	
1940	FNW 2007-W8 RL	FANNIE MAE	09/25/37			100	
1941	FHASI05-A2 2AR	FIRST HORIZON ASSET SECURITIES	05/25/35			100	
1942	FHAMS 2006-FA1 R	FIRST HORIZON ALTERNATIVE MORT	04/25/36			100	
1943	RAST 2005-A7 AR	RESIDENTIAL ASSET SECURITIZATI	06/25/35			100	
1944	INDX 2006-AR2 R	INDYMAC INDEX MORTGAGE LOAN TR	04/25/46			100	
1945	LMT 2007-7 R	LEHMAN MORTGAGE TRUST	08/25/37			100	
1946	LMT 2006-3 R	LEHMAN MORTGAGE TRUST	07/25/36			100	
1947	LMT 2005-1 R	LEHMAN MORTGAGE TRUST	11/25/35			100	
1948	LMT 2006-2 R	LEHMAN MORTGAGE TRUST	04/25/36			100	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
1949	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52520NCC3		52520NCC3
1950	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52520SAT7		52520SAT7
1951	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52521DAY8		52521DAY8
1952	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52521JAK5		52521JAK5
1953	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52521NAS9		52521NAS9
1954	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52521PAS4		52521PAS4
1955	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52522UAX1		52522UAX1
1956	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52522XAS6		52522XAS6
1957	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52524VCB3		52524VCB3
1958	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	52525DAV0		52525DAV0
1959	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	75115FBB5		75115FBB5
1960	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	75115FBC3		75115FBC3
1961	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	75115FBD1		75115FBD1
1962	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	75115FBE9		75115FBE9
1963	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	76114GAK3		76114GAK3
1964	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579J25		863579J25
1965	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863579QG6		863579QG6
1966	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	863581AV6		863581AV6
1967	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86358DAP3		86358DAP3
1968	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86358RXH5		86358RXH5
1969	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BJZ5		86359BJZ5
1970	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359BUY5		86359BUY5
1971	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DKK2		86359DKK2
1972	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86359DYT8		86359DYT8
1973	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86360NBF8		86360NBF8
1974	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86361BAT4		86361BAT4
1975	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86361JBU3		86361JBU3
1976	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86361PBF2		86361PBF2
1977	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362TAU1		86362TAU1
1978	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86362UAV6		86362UAV6
1979	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86364PAT0		86364PAT0
1980	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	86365CAK7		86365CAK7
1981	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	87804AAU6		87804AAU6
1982	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	885220JE4		885220JE4
1983	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	94983EAC7		94983EAC7
1984	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	PRIME-AMERICAS	94985TAW8		94985TAW8
1985	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS05GL1X
1986	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2L
1987	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2P
1988	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL2R
1989	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL3L
1990	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL3P
1991	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL3R
1992	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS06GL3X
1993	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SAS3GEL1R
1994	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	02662AAE2		02662AAE2
1995	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	02662AAF9		02662AAF9
1996	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS CDO AMERICAS	25466KEQ8	US25466KEQ85	25466KEQ8
1997	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING			SAS04SC1R
1998	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86358RED5		86358RED5
1999	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86358RYF8		86358RYF8
2000	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			EAGLE9810
2001	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASCO9811
2002	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SASCO982R
2003	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	863572SS3		863572SS3
2004	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON RESIDENTIAL TRADING	86358RYB7		86358RYB7
2005	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SBM7881B2
2006	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			SBM7883B2
2007	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	5894089A3		5894089A3

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
1949	LMT 06-6 R LEHMAN MORTGAGE TRUST	10/25/36			100	
1950	LMT 2006-8 R LEHMAN MORTGAGE TRUST	12/25/36			100	
1951	LMT 2007-2 R LEHMAN MORTGAGE TRUST	03/25/37			100	
1952	LMT 2007-3 R LEHMAN MORTGAGE TRUST	04/25/37			100	
1953	LMT 2007-6 R LEHMAN MORTGAGE TRUST	07/25/37			100	
1954	LSSCO 2007-1 R LEHMAN STRUCTURED SECURITIES C	10/30/34			100	
1955	LMT 2008-2 R LEHMAN MORTGAGE TRUST	03/25/38			100	
1956	LMT 2007-9 R LEHMAN MORTGAGE TRUST	10/25/37			100	
1957	LXS 2007-15N R LEHMAN XS TRUST	08/25/47			100	
1958	LXS 07-18N R LEHMAN XS TRUST	10/25/10			100	
1959	RALI 2006-QO8 R1 RESIDENTIAL ACCREDIT LOANS INC	10/25/46			100	
1960	RALI 2006-QO8 R2 RESIDENTIAL ACCREDIT LOANS INC	10/25/46			100	
1961	RALI 2006-QO8 R3 RESIDENTIAL ACCREDIT LOANS INC	10/25/46			100	
1962	RALI 2006-QO8 RX RESIDENTIAL ACCREDIT LOANS INC	10/25/46			100	
1963	RAST 2006-A16 AR RESIDENTIAL ASSET SECURIZATI	01/25/37			100	
1964	SARM 2005-22 R STRUCTURED ADJUSTABLE RATE MOR	12/25/35			100	
1965	SARM05-7 R STRUCTURED ADJUSTABLE RATE MOR	04/25/35			100	
1966	SARM 2006-6 R STRUCTURED ADJUSTABLE RATE MOR	07/25/36			100	
1967	SARM 2008-1 R STRUCTURED ADJUSTABLE RATE MOR	10/25/37			100	
1968	SASCO 02-4H R STRUCTURED ASSET SECS CORP	02/25/32			100	
1969	SASCO 2004-1 R STRUCTURED ASSET SECS CO	04/28/34			100	
1970	SASC 2004-12 R STRUCTURED ASSET SECURITIES CO	05/25/34			100	
1971	SASC05-14 R STRUCTURED ASSET SECURITIES CO	07/25/35			100	
1972	SASC 2006-3H R STRUCTURED ASSET SECURITIES CO	04/25/36			100	
1973	SARM 2006-5 R STRUCTURED ADJUSTABLE RATE MOR	06/25/36			100	
1974	SARM 2006-7 R STRUCTURED ADJUSTABLE RATE MOR	08/25/36			100	
1975	SARM 2006-8 R STRUCTURED ADJUSTABLE RATE MOR	09/25/36			100	
1976	SARM 2006-9 R STRUCTURED ADJUSTABLE RATE MOR	09/25/36			100	
1977	SARM 2007-1 R STRUCTURED ADJUSTABLE RATE MOR	02/25/37			100	
1978	SARM 2007-2 R2 STRUCTURED ADJUSTABLE RATE MOR	03/25/37			100	
1979	SARM 2007-10 R2 STRUCTURED ADJUSTABLE RATE MOR	11/25/37			100	
1980	SASC 2007-RF2 R STRUCTURED ASSETS SECURITIES C	11/25/37			100	
1981	TBW 2006-3 R TBW MORTGAGE BACKED PASS THROU	07/25/36			100	
1982	TMST 2005-3 R THORNBURG MORTGAGE SECURITIES	10/25/35			100	
1983	WFMBS 2005-AR12 1AR WELLS FARGO MORTGAGE BACKED SE	07/25/35			100	
1984	WFMBS 2007-3 1AR WELLS FARGO MORTGAGE BACKED SE	04/25/37			100	
1985	SASC 2005-GEL1 X STRUCTURED ASSET SECURITIES CO	05/25/34			39,512,888	
1986	SASC 2006-GEL2 LT-R STRUCTURED ASSET SECURITIES CO	04/25/36			0	
1987	SASC 2006-GEL2 P STRUCTURED ASSET SECURITIES CO	04/25/36			0	
1988	SASC 2006-GEL2 R STRUCTURED ASSET SECURITIES CO	04/25/36			0	
1989	SASC 2006-GEL3 LR STRUCTURED ASSET SECURITIES CO	07/25/36			266,155,100	
1990	SASC 2006-GEL3 P STRUCTURED ASSET SECURITIES CO	07/25/36			217,435,884	
1991	SASC 2006-GEL3 R STRUCTURED ASSET SECURITIES CO	07/25/36			266,155,100	
1992	SASC 2006-GEL3 X STRUCTURED ASSET SECURITIES CO	07/25/36			217,435,884	
1993	SASCO 2003-GEL1 R STRUCTURED ASSET SECS CO	10/25/33			11,780,454	
1994	AHM 2007-SD2 M4 AMERICAN HOME MORTGAGE ASSETS	06/25/37			11,582,000	
1995	AHM 2007-SD2 M5 AMERICAN HOME MORTGAGE ASSETS	06/25/37			6,675,000	
1996	DCMT 2003-3 A DISCOVER CARD MASTER TRUST I	09/15/12			(1)	
1997	SASCO 2004-SC1 R STRUCTURED ASSET SECURITIES CO	12/25/29			100	
1998	SASCO 01-SB1-R CMO SER 01-SB1 STRUCTURED ASSET SECS CO	08/25/31			100	
1999	SASCO 02-AL1 O CMO SERIES 02 STRUCTURED ASSET SECS CORP	04/25/32			100	
2000	EAGLE 98-1 O ARE9800IO AMER RESID EAGLE CERT TR-144A	05/25/28			2,504,499	
2001	SASCO 98-11 R CMO SERIES 98-11STRUCTURED ASSET SEC CORP-144A	10/01/36			1	
2002	SASCO 98-2 R CMO SERIES 97-2 STRUCTURED ASSET SECS CORP	02/25/28			1	
2003	SASCO 98-3 R RESID 98-3 STRUCTURED ASSET SECURITIES CO	03/25/28			1	
2004	SASCO 02-AL1 APO 2002 AL1 APO STRUCTURED ASSET SEC CORP	04/25/32			0	
2005	SBM7 88-01 B2 CMO RESID 88-01 SALOMON BROS MTG SECS VII	03/30/18			1	
2006	SBM7 88-03 B2 CMO RESID 88-03 SALOMON BROS MTG SECS VII	06/23/18			1	
2007	MERC 88-A B CMO SERIES 88-A MERCURY PRIVATE PLACEMENT	07/25/18			0	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
2008	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	058521AB1	US058521AB13	058521AB1
2009	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	50179HAB8		50179HAB8
2010	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS			RMSC936AR
2011	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	302436209		302436209
2012	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	30247X206		30247X206
2013	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	31562A201		31562A201
2014	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385BAA0		80385BAA0
2015	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385EAA4		80385EAA4
2016	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385T202	US80385T2024	80385T202
2017	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80385TAA1		80385TAA1
2018	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	00082WAE0	US00082WAE03	00082WAE0
2019	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	002561AC2		002561AC2
2020	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	127774AC1		127774AC1
2021	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	48206BAH9		48206BAH9
2022	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	55313HAA6	US55313HAA68	55313HAA6
2023	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	83744UAL4		83744UAL4
2024	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	83744UAM2		83744UAM2
2025	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS DERIVATIVES	G28610AA4		G28610AA4
2026	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS-AMERICAS	52519NGL2		52519NGL2
2027	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	17312GAC5		17312GAC5
2028	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	22541QTV2		22541QTV2
2029	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	40431MAJ5		40431MAJ5
2030	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86358GAP6		86358GAP6
2031	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	ABS-SECONDARY-AMERICAS	86359BV57	US86359BV571	86359BV57
2032	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	007625AE6		007625AE6
2033	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	007625AH9		007625AH9
2034	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	04543HAA6	US04543HAA68	04543HAA6
2035	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	225411AA5		225411AA5
2036	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	31561NAB1		31561NAB1
2037	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	357523AL3	US357523AL31	357523AL3
2038	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	542394AB7		542394AB7
2039	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	54239GAB0		54239GAB0
2040	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	54240KAA0	US54240KAA07	54240KAA0
2041	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	57643KAA6		57643KAA6
2042	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	700699AB7		700699AB7
2043	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	71085RAB5		71085RAB5
2044	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783898AA7		783898AA7
2045	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783898AE9		783898AE9
2046	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783898AF6		783898AF6
2047	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783898AG4		783898AG4
2048	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	783898AH2		783898AH2
2049	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AB3		784002AB3
2050	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AE7		784002AE7
2051	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AF4		784002AF4
2052	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AH0		784002AH0
2053	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AJ6		784002AJ6
2054	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AK3		784002AK3
2055	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AM9		784002AM9
2056	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AN7		784002AN7
2057	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	784002AP2	US784002AP24	784002AP2
2058	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAA6		78710DAA6
2059	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAB4		78710DAB4
2060	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAC2		78710DAC2
2061	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAD0		78710DAD0
2062	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAE8		78710DAE8
2063	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAF5		78710DAF5
2064	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAG3	US78710DAG34	78710DAG3
2065	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAH1		78710DAH1
2066	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAJ7	US78710DAJ72	78710DAJ7

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
2008	BALLANTYNE 2006-1A A2A BALLANTYNE RE PLC	05/02/36			0	
2009	LBMT 1991-4 A2 LB MORTGAGE TRUST	04/25/21			214	
2010	RMSC 1993-6A R1 RYLAND MTGESECS CORP-144A PRIV PLACEMENT	12/29/31			1,000	
2011	FFML NIM 2006-FF15 PS	01/01/00			100	
2012	FFML NIM 2006-FF14 PREFERRED	01/01/00			100	
2013	FFML NIM 2006-FF17 PS	01/01/00			100	
2014	SASCN 2006-BC6 C STRUCTURED ASSET SECURITIES CO	01/27/36			2,800,000	
2015	SASNM 2007-BC2 A SASCO NET INTEREST MARGIN TRUS	03/27/37			0	
2016	***SASCO NIM CO 2007 BC2 PREF SHS 144A 3C7	01/01/00			100	
2017	SASNM 2007-BC2 C SASCO NET INTEREST MARGIN TRUS	03/27/37			3,910,000	
2018	ACABS 2006-1A B1L ACA ABS LTD	06/10/41			516,434	
2019	ABAC 2006-HG1A B ABACUS LTD	11/28/46			0	
2020	CRNMZ 2007-4A A2 CAIRN MEZZANINE ABS CDO PLC	04/11/47			5,000,000	
2021	JPTR 2006-4A F JUPITER HIGH GRADE CDO LTD	12/05/46			4,052,552	
2022	MKP VELA CBO LTD FRN 20461210 SERIES# 1A 144A	12/10/46			211,500	
2023	SCF 9A E SOUTH COAST FUNDING	12/05/47			6,068,770	
2024	SCF 9A F SOUTH COAST FUNDING	12/05/47			4,706,126	
2025	DUKEF 2000-1X A DUKE FUNDING LTD	11/10/30			0	
2026	LBFR 2003-LLFA XFLP LEHMAN BROTHERS FR COMMERCIAL	12/14/14			4	
2027	CMLTI 2007-AHL3 A3C CITIGROUP MORTGAGE LOAN TRUST	05/25/37			0	
2028	HEAT 2003-6 B2 HOME EQUITY ASSET TRUST	02/25/34			1	
2029	HFCHC 2007-2 A4 HFC HOME EQUITY LOAN ASSET BAC	07/20/36			0	
2030	SAIL 2006-BNC2 M8 STRUCTURED ASSET INVESTMENT LO	05/25/36			63	
2031	SASC 2005-WF1 A2 STRUCTURED ASSET SECURITIES CO	02/25/35			0	
2032	AABST 2004-5N NOTE AEGIS ASSET BACKED SECURITIES	12/25/34			1,563,078	
2033	AABST 2005-5N N1 AEGIS ASSET BACKED SECURITIES	12/25/23			27,699	
2034	ABFCN 2002SB1 NOTE ASSET BACKED FUNDING CO NIM	04/25/33			3,231,460	
2035	HEATN 2005-8 A HEAT EQUITY ASSET TRUST NIM	03/27/36			12,098,732	
2036	FFMLN 2005-FFH2 B FIRST FRANKLIN MTG LOAN ASSET	07/27/35			201,358	
2037	FRENT FREMONT NIM TRUST	08/25/34			0	
2038	LBAHC 2005-3 N2 LONG BEACH ASSET HOLDINGS CORP	09/25/35			765,189	
2039	LBMLT 2004-6 NIM N3 LONG BEACH MORTGAGE LOAN TRUST	11/27/34			8,290,000	
2040	LBMLT 06-WL2 N-1 LONG BEACH MORTGAGE LOAN TRUST	12/27/45			288,666	
2041	MNIM 2006-CI16 N1 MASTR ABS NIM TRUST	10/26/35			5,521,564	
2042	PPSIN 2005-WCH1 B PARK PLACE SECURITIES NIM TRUS	02/25/35			665,853	
2043	PCNIM 2004-2 B PEOPLE'S CHOICE HOME LOAN SECU	10/28/34			216,440	
2044	SAILN 2005-5A C SAIL NET INTEREST MARGIN NOTES	06/27/35			8,000,000	
2045	SAILN 2005-HE3A B SAIL NET INTEREST MARGIN NOTES	09/27/35			6,800,000	
2046	SAILN 2005-8A B SAIL NET INTEREST MARGIN NOTES	10/27/35			4,500,000	
2047	SAILN 2005-10A B SAIL NET INTEREST MARGIN NOTES	12/27/35			7,400,000	
2048	SAILN 2005-11A B SAIL NET INTEREST MARGIN NOTES	01/27/35			6,710,000	
2049	SAILN 2005-5A B SAIL NET INTEREST MARGIN NOTES	06/27/35			4,000,000	
2050	SAILN 2005-HE1A A SAIL NET INTEREST MARGIN NOTES	07/27/35			56,873	
2051	SAILN 2005-HE1A B SAIL NET INTEREST MARGIN NOTES	07/27/35			6,368,634	
2052	SAILN 2005-7A B SAIL NET INTEREST MARGIN NOTES	08/27/35			3,650,000	
2053	SAILN 2005-HE3A A SAIL NET INTEREST MARGIN NOTES	09/27/35			3,935,495	
2054	SAILN 2005-8A A SAIL NET INTEREST MARGIN NOTES	10/27/35			4,562,393	
2055	SAILN 2005-9A B SAIL NET INTEREST MARGIN NOTES	11/27/35			3,200,000	
2056	SAILN 2005-10A A SAIL NET INTEREST MARGIN NOTES	12/27/35			16,714,965	
2057	SAILN 2005-11A A SAIL NET INTEREST MARGIN NOTES	01/27/35			11,540,711	
2058	SAILN 2006-1A A SAIL NET INTEREST MARGIN NOTES	01/27/36			16,556,088	
2059	SAILN 2006-1A B SAIL NET INTEREST MARGIN NOTES	01/27/36			1,390,000	
2060	SAILN 2006-BC1A A SAIL NET INTEREST MARGIN NOTES	03/27/36			3,188,587	
2061	SAILN 2006-BC1A B SAIL NET INTEREST MARGIN NOTES	03/27/36			4,950,000	
2062	SAILN 2006-2A A SAIL NET INTEREST MARGIN NOTES	04/27/36			17,130,896	
2063	SAILN 2006-2A B SAIL NET INTEREST MARGIN NOTES	04/27/36			2,650,000	
2064	SAILN 2006-BC2A A STRUCTURED ASSET INVESTMENT LO	05/27/36			14,677,015	
2065	SAILN 2006-BC2A B STRUCTURED ASSET INVESTMENT LO	05/27/36			3,450,000	
2066	SAILN 2006-3A A SAIL NET INTEREST MARGIN NOTES	06/27/36			33,174,954	

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
2067	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710DAK4		78710DAK4
2068	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710EAA4		78710EAA4
2069	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710EAB2		78710EAB2
2070	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710EAC0		78710EAC0
2071	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	78710EAE6		78710EAE6
2072	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	803827AF1		803827AF1
2073	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382AAB3		80382AAB3
2074	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAE2	US80382QAE26	80382QAE2
2075	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAG7		80382QAG7
2076	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAH5		80382QAH5
2077	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAK8	US80382QAK85	80382QAK8
2078	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAM4		80382QAM4
2079	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAN2		80382QAN2
2080	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAP7		80382QAP7
2081	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAQ5		80382QAQ5
2082	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAR3		80382QAR3
2083	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QAW2	US80382QAW24	80382QAW2
2084	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QBH4	US80382QBH48	80382QBH4
2085	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QBR2		80382QBR2
2086	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QBS0		80382QBS0
2087	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382QBT8		80382QBT8
2088	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAL2		80382SAL2
2089	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAM0	US80382SAM08	80382SAM0
2090	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAX6	US80382SAX62	80382SAX6
2091	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAY4		80382SAY4
2092	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SAZ1		80382SAZ1
2093	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SBB3		80382SBB3
2094	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SBC1	US80382SBC17	80382SBC1
2095	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SBD9		80382SBD9
2096	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SBK3		80382SBK3
2097	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SCH9		80382SCH9
2098	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SCK2		80382SCK2
2099	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SCX4	US80382SCX45	80382SCX4
2100	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SCY2		80382SCY2
2101	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDL9		80382SDL9
2102	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDM7		80382SDM7
2103	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDR6		80382SDR6
2104	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDS4		80382SDS4
2105	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDT2	US80382SDT24	80382SDT2
2106	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDU9		80382SDU9
2107	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDV7		80382SDV7
2108	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80382SDW5		80382SDW5
2109	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383AAA4		80383AAA4
2110	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	80383FAA3		80383FAA3
2111	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	81375XAP9		81375XAP9
2112	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	NON-PRIME-AMERICAS	820018CC1	US820018CC13	820018CC1
2113	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	22943NAA1	US22943NAA19	22943NAA1
2114	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52519NJH8		52519NJH8
2115	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52519NJJ4		52519NJJ4
2116	REAL ESTATE	REAL ESTATE-AMERICAS	CMBS INVESTMNT GRD-AMERICA	52519NJK1		52519NJK1
2117	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFF
2118	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFF
2119	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			FFFFFFFF
2120	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
2121	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
2122	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
2123	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
2124	GLOBAL RATES	LINEAR TRADING AMERICAS	PASSTHRU JV			NFFFFFFFF
2125	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER			NFFFFFFFF

	L		M	N	O	P	Q
3	Product Name		Maturity Date			Trade Date position	
2067	SAILN 2006-4A A	SAIL NET INTEREST MARGIN NOTES	07/27/36			10,181,221	
2068	SAILN 2006-1A C	SAIL NET INTEREST MARGIN NOTES	01/27/36			8,480,000	
2069	SAILN 2006-BC1A C	SAIL NET INTEREST MARGIN NOTES	03/27/36			6,520,000	
2070	SAILN 2006-2A C	SAIL NET INTEREST MARGIN NOTES	04/27/36			4,975,000	
2071	SAILN 2006-4A B	SAIL NET INTEREST MARGIN NOTES	07/27/36			13,190,000	
2072	SASCO NIM 2003-BC1 B	STRUCTURED ASSET SECS CO	05/27/33			5,134,465	
2073	SASNM 2006-AM1 B	SASCO NET INTEREST MARGIN TRUS	04/27/36			5,290,000	
2074	SAIL NIM 2003 BC1 B	SAIL NIM 2003 BC1 B	01/27/33			5,915,367	
2075	SAIL NIM 2003 BC2 B	SAIL NIM 2003 BC2 B	04/27/33			6,300,000	
2076	SAILN 2003-BC2A C	SAIL NIM	04/27/33			12,850,000	
2077	SAIL NIM 2003 BC3 B	SAIL NIM 2003 BC3 B	04/27/33			2,375,000	
2078	SAIL NIM 2003 BC5 B	SAIL NIM 2003 BC5 B	06/27/33			3,330,000	
2079	SAIL NIM 2003-7 B	SAIL NIM	08/27/33			8,150,000	
2080	SAIL NIM 2003-6 B AP7	SAIL NIM 2003-6 B AP7	08/27/33			2,450,000	
2081	SAIL NIM 2003-8 B	SAIL NIM	08/27/33			8,625,000	
2082	SAIL NIM 2003-9 B	SAIL NIM	08/27/33			8,450,000	
2083	SAILN 2004-4A B	STRUCTURED ASSET INVESTMENT LO	04/27/34			614,185	
2084	SASCO ARC NET INTEREST MARGIN SERIES 2004-A CLASS C 144A	R/MD .0000001 10/27/2034	10/27/34			12,800,000	
2085	SARMN 2005-AXSA B	STRUCTURED ADJUSTABLE RATE MOR	04/27/35			1,137,336	
2086	SAILN 2005-4A B	SAIL NET INTEREST MARGIN NOTES	05/27/35			8,194,752	
2087	SAILN 2005-4A C	SAIL NET INTEREST MARGIN NOTES	05/27/35			11,200,000	
2088	SASCO NIM 2003 BC2 C	STRUCTURED ASSET SECS CORP	05/27/33			2,755,000	
2089	SAIL NIM 2003 BC2 A	SAIL NIM 2003 BC2 A	04/27/33			5,061,235	
2090	SAILN 2003-9A A	SAIL NET INTEREST MARGIN NOTES	08/27/33			714,469	
2091	SAIL NIM 2003-BC10	SAIL NIM	10/28/33			767,353	
2092	SAIL NIM 2003-BC10	03-BC10	10/28/33			5,300,000	
2093	SAIL NIM 2003-BC10	SAIL NIM 2003-BC10	10/28/33			7,300,000	
2094	SAIL NIM 2003-12 A	SAIL NIM	11/27/33			325,827	
2095	SAIL NIM 2003-12 B	SAIL NIM	11/27/33			7,500,000	
2096	SAIL NIM 2003-11 B	SAIL	10/27/33			11,654,772	
2097	FINA NIM 2004-1 B	FINANCE AMERICA MORTGAGE LOAN	07/27/34			1,875,000	
2098	SAIL NIM 2004-6B	STRUCTURED ASSET INVESTMENT LO	07/27/34			2,967,050	
2099	FHLT 2004-3 NIM A	FREMONT HOME LOAN TRUST	11/27/34			181,895	
2100	FHLT 2004-3 NIM B	FREMONT HOME LOAN TRUST	11/27/34			1,918,999	
2101	SAILN 2005-1A B	SAIL NET INTEREST MARGIN NOTES	02/27/35			6,987,195	
2102	SAILN 2005-1A C	SAIL NET INTEREST MARGIN NOTES	02/27/35			6,660,000	
2103	SAILN 2005-2A B	SAIL NET INTEREST MARGIN NOTES	03/27/35			2,183,926	
2104	SAILN 2005-2A C	SAIL NET INTEREST MARGIN NOTES	03/27/35			10,500,000	
2105	SAILN 2005-3A A	SAIL NET INTEREST MARGIN NOTES	04/27/35			2,422,471	
2106	SAILN 2005-3A B	SAIL NET INTEREST MARGIN NOTES	04/27/35			14,208,430	
2107	SAILN 2005-3A C	SAIL NET INTEREST MARGIN NOTES	04/27/35			14,000,000	
2108	SASNM 2005-RS1A A	SASCO NET INTEREST MARGIN TRUS	02/27/35			1,134,034	
2109	SASNM 2005-OPT1 A	SASCO NET INTEREST MARGIN TRUS	11/27/35			442,813	
2110	SASNM 2006-BC1A A	STRUCTURED ASSET SECURITIES CO	03/27/36			5,558,174	
2111	SABN 2005-FR4 NIM	SECURITIZED ASSET BACKED NIM T	01/25/36			60,627	
2112	SHARP 2005-HE6N N	SHARP SP I LLC NET INTEREST MA	10/25/35			1,936,057	
2113	CSMS CREDIT SUISSE MORGAN STAN CREDIT SUISSE/MORGAN STANLEY		05/15/23			0	
2114	LBFR 2004-LLFA F	LEHMAN BROTHERS FLOATING RATE	10/15/17			0	
2115	LBFR 2004-LLFA G	LEHMAN BROTHERS FLOATING RATE	10/15/17			0	
2116	LBFR 2004-LLFA H	LEHMAN BROTHERS FLOATING RATE	10/15/17			0	
2117	GOLD PC 30 YEAR - FHLMC		01/01/00			(2,221,127)	
2118	GOLD PC 30 YEAR - FHLMC		01/01/00			(21,473,307)	
2119	GOLD PC 30 YEAR - FHLMC		01/01/00			(10,447,073)	
2120	FNMA SF 30 YEAR		01/01/00			(825,466,935)	
2121	FNMA SF 30 YEAR		01/01/00			(573,582,821)	
2122	FNMA SF 30 YEAR		01/01/00			(1,118,724)	
2123	FNMA SF 30 YEAR		01/01/00			(4,410,128)	
2124	FNMA SF 30 YEAR		01/01/00			(1,142,810)	
2125	FNMA SF 30 YEAR		01/01/00			(16,000,000)	

	A	B	C	D	E
3	Account	DBS Entity	DBS Entity Name	Division	Region
2126	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
2127	GMZD	0000	LEHMAN BROTHERS INC.	SUM-FIXED INCOME	SUM AMERICAS
2128	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2129	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2130	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2131	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2132	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2133	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2134	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2135	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2136	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2137	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2138	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2139	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2140	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2141	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2142	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2143	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2144	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2145	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2146	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2147	GPF5	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM AMERICAS
2148	LIARB	0000	LEHMAN BROTHERS INC.	SUM-PRIME SERVICES	SUM EUROPE AND THE MIDDLE EAST

	F	G	H	I	J	K
3	BPM Level 0	BPM Level 1	BPM Level 2	Real World Cusip	ISIN	Product
2126	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86359B3M1		86359B3M1
2127	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER	86363VAB7		86363VAB7
2128	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	04009PBP1	US04009PBP18	04009PBP1
2129	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	04012UAA9	US04012UAA97	04012UAA9
2130	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	05874GAF3	US05874GAF37	05874GAF3
2131	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	14309RAW9	US14309RAW97	14309RAW9
2132	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	194181AB9	US194181AB90	194181AB9
2133	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	25513SAA3	US25513SAA33	25513SAA3
2134	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	26828RAC9		26828RAC9
2135	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	38143GAB8	US38143GAB86	38143GAB8
2136	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	40256EAJ5	US40256EAJ55	40256EAJ5
2137	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	43037PAF8	US43037PAF80	43037PAF8
2138	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	43037QAD1		43037QAD1
2139	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	45890BAD5	US45890BAD55	45890BAD5
2140	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	48248CAC8	US48248CAC82	48248CAC8
2141	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	54304NAB5		54304NAB5
2142	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	63909XAE7		63909XAE7
2143	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	71400GAA9	US71400GAA94	71400GAA9
2144	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	80104LBK5		80104LBK5
2145	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	80104LBL3		80104LBL3
2146	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	80104MBC1	US80104MBC10	80104MBC1
2147	FIRM FINANCING	CREDIT FINANCING AMERICAS	M/B CORPORATES	80104MBD9	US80104MBD92	80104MBD9
2148	EQUITY FINANCING	Equity Finance Trading Europe	Equity Finance Trading Europe	056166AC5	US056166AC57	1KY380343

	L	M	N	O	P	Q
3	Product Name	Maturity Date			Trade Date position	
2126	SASC 2005-1 AP STRUCTURED ASSET SECURITIES CO	02/25/35			1	
2127	SASC 2007-5 X STRUCTURED ASSET SECURITIES CO	06/28/37			1	
2128	ARES LEVERAGED INVESTMENT FUND LP FRN 20081031 SERIES# 2A 144A	10/31/08			0	
2129	ARES CLO FUNDS FRN 20201125 SERIES# 12A 144A	11/25/20			0	
2130	BALLY 2006-2A D BALLYROCK CDO LTD	01/14/20			0	
2131	CARLYLE LOAN INVESTMENT LTD FRN 20090608 SERIES# 1A 144A	06/08/09			0	
2132	COLISEUM FUNDING LTD FRN 20120724 SERIES# 1A 144A	07/24/12			0	
2133	DASH3 1A A1L DIVERSIFIED ASSET SECURITIZATI	07/05/36			0	
2134	ECP 2008-1A A2 ECP CLO LTD	03/17/22			0	
2135	GOLDMAN SACHS ASSET MANAGEMENT CBO LTD FRN 20110613 SERIES# 1A 144A	06/13/11			0	
2136	***GULF STREAM-RASHINBAN CLO LTD SERIES 2006-1A CLASS D R/MD 6.41 11/26/2020	11/26/20			0	
2137	HIGH 1A C2 HIGHLAND LEGACY LTD CLO	06/01/11			0	
2138	HLF 1A B HIGHLAND LOAN FUNDING V LTD	08/01/14			0	
2139	INTEGRAL FUNDING INC FRN 20170927 SERIES# 1A 144A	09/27/17			0	
2140	KKR FINL CLO LTD SER 2007-1 CL C 144A R/MD 6.756 05/15/2021	05/15/21			0	
2141	LONG3 3A E LONGHORN CDO III LIMITED	04/10/15			0	
2142	NAUT 2005-1A BV NAUTILUS RMBS CDO LTD	07/07/40			0	
2143	PERITUS I CDO LTD 9.000% 20150524 SERIES# 1A 144A	05/24/15			0	
2144	SKTY 2006-3A DV SANKATY HIGH YIELD PARTNERS LP	04/30/11			0	
2145	SKTY 2006-3A E SANKATY HIGH YIELD PARTNERS LP	04/30/11			0	
2146	SKTY 2005-2A DV SANKATY HIGH YIELD PARTNERS LP	11/30/09			0	
2147	SKTY 2005-2A E SANKATY HIGH YIELD PARTNERS LP	11/30/09			0	
2148	BABSON LOAN OPPORTUNITY CLO LTD FRN 20180420 SERIES# 1A 144A	04/20/18			20,000,000	

	R	S	T	U	V
3		Net Long Inventory	GAAP Asset Class 1 Name	GAAP Asset Class 2 Name	GAAP Asset Class 3 Name
2126		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2127		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2128		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2129		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2130		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2131		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2132		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2133		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2134		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2135		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2136		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2137		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2138		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2139		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2140		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2141		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2142		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2143		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2144		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2145		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2146		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2147		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET
2148		0	Total Mortgages & Mortgage Backed	Mortgage Backed Securities @ Mkt	MORTGAGE-BACKED SEC. AT MARKET