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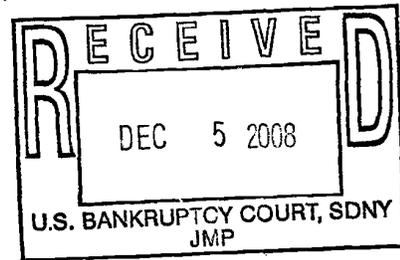
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December 5, 2008

BY HAND DELIVERY  
The Honorable James M. Peck  
United States Bankruptcy Judge  
United States Bankruptcy Court  
Southern District of New York  
One Bowling Green  
New York, NY 10004-1408



Re: In re Lehman Brothers Inc. Case No. 08-01420 (JMP) SIPA

Dear Judge Peck:

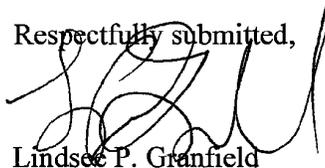
Please find enclosed an Ex Parte Joint Motion for Entry of an Order Authorizing JPMorgan Chase Bank, N.A. ("JPMorgan"), Barclays Capital Inc. ("Barclays") and James W. Giddens as Trustee in the Securities Investor Protection Act Liquidation of Lehman Brothers Inc. (the "Trustee," and together with JPMorgan and Barclays the "Movants") to File Under Seal Annex A to the Settlement Agreement, dated December 5, 2008 (the "Joint Motion"), supported by a declaration regarding the confidential commercial nature of the information in Annex A.

The Joint Motion respectfully requests that the Court permit the Movants to file under seal Annex A to the Settlement Agreement among JPMorgan, Barclays and the Trustee, dated December 5, 2008 (the "Settlement Agreement"). Annex A contains a list of over one thousand securities that, subject to Court approval, would be transferred to Barclays. For each security, Annex A identifies the CUSIP; category of security; type of security; and the face or remaining par amount of the debt securities and the number of shares of the equity securities. As more fully set forth in the Joint Motion, the Movants believe that the Settlement Securities listed in Annex A constitute confidential commercial information of JPMorgan and the Trustee and,

upon the approval and consummation of the Settlement Agreement and the transfer of the Securities to Barclays, will constitute confidential commercial information of Barclays, and thus should not be made publicly available.

Attached hereto is the confidential Annex A. Pursuant to the Joint Motion, Annex A will be made available to creditors who sign a confidentiality agreement that restricts use of the information contained on Annex A to creditor-related matters.

Respectfully submitted,

A handwritten signature in black ink, appearing to read 'LPG', is written over the text 'Respectfully submitted,'.

Lindsey P. Granfield

Encl.

cc: Harold S. Novikoff (via e-mail, without enclosures)  
David W. Wiltenburg (via e-mail, without enclosures)

ANNEX A TO SETTLEMENT AGREEMENT

Type	CUSIP	Class	Remaining Par
PDCF	14984XAA6	CDO	850,000,000
PDCF	53957DAF0	ABS	195,000,000
PDCF	52518TBG6	Corporate	85,000,000
PDCF	53957DAD5	Corporate	91,000,000
PDCF	G0969HAA2	CDO	170,000,000
PDCF	53957DAG8	CDO	113,475,000
PDCF	25857BAA4	Corporate	36,700,000
PDCF	983759AC5	Corporate	42,927,000
PDCF	14984XAC2	CDO	77,000,000
PDCF	52521VAF9	CMO	41,657,000
PDCF	922219AB6	CDO	105,000,000
PDCF	058521AG0	Corporate	28,200,000
PDCF	86364YAB0	CMO	40,628,000
PDCF	00764PAU4	ABS	62,270,000
PDCF	87927VAE8	Corporate	19,035,000
PDCF	25857CAA2	Corporate	19,000,000
PDCF	52519SAL7	ABS	34,057,000
PDCF	037898AB9	ABS	126,130,570
PDCF	40049JAT4	Corporate	15,000,000
PDCF	05366VAA6	ABS	42,860,000
PDCF	361856ER4	ABS	103,750,000
PDCF	36829WAF9	ABS	14,431,000
PDCF	86364YAJ3	CMO	18,466,000
PDCF	86364YAC8	CMO	19,100,000
PDCF	52521UAC8	CMO	43,576,000
PDCF	43710MAA0	ABS	40,000,000
PDCF	86362NAF7	CMO	29,427,000
PDCF	05874KAE7	CDO	27,500,000
PDCF	058521AJ4	Corporate	12,100,000
PDCF	52524MAA7	ABS	416,156,000
PDCF	817821AA9	ABS	20,000,000
PDCF	52524MAE9	ABS	41,615,000
TSLF	362341LS6	CMO	35,000,000
PDCF	86364XAE6	ABS	12,289,000
PDCF	393505K35	ABS	19,700,000
PDCF	52519BAD2	CMO	37,793,918
PDCF	210805DL8	Corporate	9,540,000
PDCF	867652AA7	Corporate	5,500,000
PDCF	52521YAJ5	CMO	11,919,000
TSLF	57643LNU6	CMO	15,000,000
PDCF	52525PAC5	CMO	527,987,000
PDCF	9497EMAH8	ABS	17,361,000
PDCF	589962CN7	ABS	16,000,000
PDCF	25857EAA8	Corporate	7,200,000
PDCF	32029AAF4	ABS	33,887,000
PDCF	64352VMV0	ABS	13,600,000
PDCF	52525PAP6	CMO	45,761,000
PDCF	48123UAA2	Corporate	32,000,000

ANNEX A TO SETTLEMENT AGREEMENT

Type	CUSIP	Class	Remaining Par
PDCF	12558MAJ1	ABS	29,000,000
PDCF	86361QAM6	CMO	90,000,000
PDCF	854316AB2	CDO	25,000,000
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PDCF	25746RAE6	Corporate	14,000,000
PDCF	35729PPC8	ABS	17,090,000
PDCF	805564TJ0	ABS	9,500,000
PDCF	29078PAA8	ABS	15,700,000
PDCF	14984XAD0	CDO	21,000,000
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PDCF	85431GAL8	CDO	6,500,000
PDCF	07401LAR4	CMO	61,200,000
PDCF	61213ECH5	Muni	22,400,000
PDCF	04541GQD7	ABS	10,000,000
PDCF	9497EMAG0	ABS	10,000,000
PDCF	52519SAM5	ABS	24,806,302
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PDCF	14984XAB4	CDO	6,227,000
PDCF	41161PL84	CMO	175,000,000
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PDCF	126670CQ9	ABS	9,480,000
PDCF	74927UAK4	CMO	25,254,000
PDCF	63536SAA7	Corporate	26,000,000
PDCF	86358EFN1	ABS	13,000,000
PDCF	126685DJ2	ABS	21,343,000
PDCF	393505SV5	ABS	12,800,000
PDCF	54304N208	CDO	6,150,000
PDCF	12666TAB2	ABS	10,680,000
PDCF	309588AE1	Corporate	17,000,000
PDCF	52522UAG8	CMO	5,113,785
PDCF	53225KAA1	CDO	7,500,000
PDCF	74162RAL3	CDO	11,000,000
PDCF	651065AE4	CDO	5,000,000
PDCF	86364YAF1	CMO	5,527,000
PDCF	949789AJ0	CMO	768,523,000
PDCF	04544GAH2	ABS	14,283,000
PDCF	03938LAA2	Corporate	23,000,000
PDCF	86359SAF1	ABS	16,465,000
PDCF	61748LAE2	ABS	8,865,000
PDCF	05951VAW9	CMO	20,000,000
PDCF	53225MAG4	CDO	10,000,000
PDCF	88732JAL2	Corporate	30,000,000
PDCF	553682AA3	CDO	4,000,000
PDCF	91911TAE3	Corporate	6,000,000
PDCF	05952DAC2	CMO	23,512,000

ANNEX A TO SETTLEMENT AGREEMENT

Type	CUSIP	Class	Remaining Par
PDCF	933638AE8	CMO	9,000,000
PDCF	92927BAB8	CMO	55,000,000
PDCF	1248MLAN3	CDO	7,000,000
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PDCF	52523QAF8	ABS	364,553,000
PDCF	05570GAF0	ABS	14,178,000
PDCF	52522QAZ5	CMO	5,834,000
PDCF	71400GAA9	CDO	7,000,000
PDCF	472319AA0	Corporate	25,000,000
PDCF	009341AM0	ABS	54,700,000
PDCF	07384YRY4	ABS	9,500,000
PDCF	89346DAC1	Corporate	17,000,000
PDCF	25513QAA7	CDO	27,500,000
PDCF	126673MY5	ABS	52,520,000
PDCF	553683AD5	CDO	10,000,000
PDCF	658829AA4	CDO	12,000,000
PDCF	86364XAH9	ABS	11,571,000
PDCF	09774XAV4	ABS	13,433,000
PDCF	073879X45	ABS	10,000,000
PDCF	56460EAA2	Corporate	23,000,000
PDCF	502413AS6	Corporate	954,000
PDCF	437084CE4	ABS	12,420,000
PDCF	139859AB8	Corporate	12,000,000
PDCF	393505KY7	ABS	10,200,000
PDCF	32028TAF4	ABS	19,100,000
PDCF	553683AE3	CDO	8,000,000
TSLF	13974CAA6	ABS	48,650,000
PDCF	53225VAE9	CDO	9,500,000
TSLF	870752AA0	ABS	25,250,000
PDCF	86364YAK0	CMO	154,466,000
PDCF	837435AA4	CDO	10,000,000
PDCF	94981PAM2	ABS	8,000,000
PDCF	40430FAF9	ABS	10,000,000
PDCF	395383AN2	ABS	7,300,000
PDCF	655855FB5	Corporate	9,250,000
TSLF	32028HAD5	ABS	7,800,000
PDCF	635192AA5	Corporate	20,600,000
PDCF	86364CAE2	CMO	28,310,000
PDCF	86364XAJ5	ABS	13,064,000
PDCF	030613AD5	ABS	13,000,000
PDCF	699490AA6	Corporate	22,000,000
PDCF	32007YAA9	Corporate	5,000,000
PDCF	89288BAG6	CDO	3,000,000
PDCF	52522XAF4	CMO	5,730,000
PDCF	86364GAD5	ABS	4,830,000
PDCF	48248CAB0	CDO	4,500,000
PDCF	525245AV8	ABS	7,602,000

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Type	CUSIP	Class	Remaining Par
PDCF	1248MLAL7	CDO	10,000,000
PDCF	161551FK7	ABS	14,512,000
PDCF	525245AR7	ABS	8,260,000
PDCF	674135CE6	ABS	14,554,000
TSLF	83611MPH5	ABS	6,000,000
PDCF	86365DAQ2	ABS	25,495,000
PDCF	00103RBJ4	ABS	5,000,000
PDCF	74645XAC7	CDO	48,500,000
PDCF	74432QAH8	Corporate	17,000,000
PDCF	416515AV6	Corporate	11,000,000
PDCF	912920AG0	Corporate	2,500,000
PDCF	026931AA3	CMO	37,900,000
PDCF	126650BK5	Corporate	8,000,000
PDCF	78442GEW2	ABS	4,950,000
PDCF	64352VKA8	ABS	5,490,000
PDCF	269491AE6	CDO	8,000,000
PDCF	00101AAA3	Corporate	9,000,000
PDCF	32113JCJ2	ABS	7,200,000
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PDCF	86365DAR0	ABS	26,149,000
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PDCF	14755WAD9	CDO	4,000,000
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PDCF	12670CAA5	ABS	13,410,000
PDCF	86359DED5	CMO	4,655,000
PDCF	863592AE1	CMO	7,103,818
PDCF	501044BV2	Corporate	12,500,000
PDCF	55259PAE6	Corporate	20,000,000
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PDCF	20846QCQ9	ABS	10,000,000
PDCF	92327EAB8	CDO	10,000,000
PDCF	929160AK5	Corporate	14,950,000
PDCF	395383AF9	ABS	6,500,000
PDCF	759950EE4	ABS	2,800,000

## ANNEX A TO SETTLEMENT AGREEMENT

Type	CUSIP	Class	Remaining Par
PDCF	46626LEP1	ABS	6,500,000
PDCF	42823BAE2	CDO	8,000,000
PDCF	428236AK9	Corporate	25,000,000
PDCF	G27725AA1	CDO	17,500,000
PDCF	393505VW9	ABS	11,000,000
PDCF	393505W40	ABS	7,000,000
PDCF	81376WAF2	ABS	6,635,000
TSLF	055683AC0	ABS	9,500,000
PDCF	449796AG6	CDO	8,250,000
PDCF	00443CAB4	ABS	5,981,000
PDCF	55308LAA4	CDO	35,000,000
PDCF	52522QAK8	CMO	8,155,000
PDCF	63909XAE7	CDO	16,000,000
PDCF	76110WMJ2	ABS	16,325,000
PDCF	126342FF6	ABS	12,000,000
PDCF	09624WAF3	CDO	7,000,000
PDCF	00388EAB7	CDO	8,250,000
PDCF	83612CAF6	ABS	6,750,000
PDCF	805564TB7	ABS	12,600,000
PDCF	674135EL8	ABS	5,653,000
TSLF	669971AB9	ABS	10,000,000
PDCF	126670RE0	ABS	4,700,000
PDCF	25157GAC6	CMO	3,300,000
PDCF	058521AF2	Corporate	2,400,000
PDCF	542514NB6	ABS	2,800,000
PDCF	86365DAH2	ABS	10,000,000
PDCF	393505MR0	ABS	5,000,000
PDCF	652478BC1	Corporate	13,000,000
PDCF	393505X72	ABS	7,000,000
PDCF	76112BH45	ABS	3,000,000
PDCF	00209AAE6	Corporate	28,000,000
PDCF	759351AE9	Corporate	10,300,000
PDCF	74254PPF3	Corporate	19,800,000
PDCF	393505HK1	ABS	3,620,000
PDCF	581557AU9	Corporate	20,000,000
PDCF	36319AAD9	CDO	8,500,000
PDCF	84752BAH2	ABS	7,250,000
PDCF	045413AZ4	ABS	20,790,838
PDCF	86359DYP6	CMO	3,051,810
PDCF	52521RBB6	CMO	59,211,000
PDCF	53117CAG7	Corporate	13,000,000
PDCF	393505QQ8	ABS	3,210,000
PDCF	86364XAK2	ABS	9,704,000
PDCF	437089AA3	ABS	7,000,000
PDCF	86365DAT6	ABS	17,650,000
PDCF	09774XBP6	ABS	12,989,385
PDCF	86365DAS8	ABS	21,573,000
PDCF	89417EAE9	Corporate	16,000,000

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Type	CUSIP	Class	Remaining Par
PDCF	437084TD8	ABS	15,000,000
PDCF	52521JAD1	CMO	4,030,000
PDCF	22540AFG8	ABS	13,361,000
TSLF	07384YTH9	ABS	25,421,000
PDCF	00184AAF2	Corporate	15,000,000
PDCF	352569AD9	CDO	6,000,000
PDCF	362341QV4	ABS	7,445,000
PDCF	31392FTT4	Agency CMO	329,817,561
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PDCF	393505PN6	ABS	5,000,000
PDCF	037389AS2	Corporate	19,660,000
PDCF	86365DAY5	ABS	20,919,000
PDCF	69121UAF9	ABS	9,500,000
PDCF	393505B27	ABS	5,400,000
TSLF	05569QAB0	ABS	11,850,000
PDCF	202218AG8	Corporate	5,000,000
PDCF	64352VNA5	ABS	10,500,000
PDCF	571748AE2	Corporate	20,000,000
PDCF	004375DU2	ABS	3,000,000
PDCF	352505AD3	CDO	3,000,000
PDCF	73316PGL8	ABS	3,000,000
PDCF	393505LY6	ABS	10,489,000
PDCF	443510AE2	Corporate	15,000,000
PDCF	637417AB2	Corporate	6,000,000
PDCF	52519SAB9	ABS	11,000,000
PDCF	863911AE3	CMO	3,087,966
PDCF	222862AH7	Corporate	8,000,000
PDCF	14984XAE8	CDO	11,500,000
PDCF	86359BV81	ABS	6,100,000
PDCF	009341AL2	ABS	5,000,000
PDCF	86364XAM8	ABS	10,078,000
PDCF	05566HCB1	Corporate	5,000,000
PDCF	02662AAD4	ABS	12,547,000
PDCF	98151GAA3	Corporate	10,000,000
PDCF	59023WAS7	ABS	8,379,500
PDCF	437084BL9	ABS	5,000,000
PDCF	40256UAA8	CDO	5,000,000
PDCF	05569GAP1	ABS	9,282,000
PDCF	854309AG6	CDO	4,500,000
PDCF	17305EDB8	ABS	9,750,000
PDCF	863576DH4	ABS	4,000,000
PDCF	15189WAD2	Corporate	10,500,000
TSLF	921796KW7	ABS	4,000,000
PDCF	1248MPAF1	ABS	3,697,000
PDCF	52519SAN3	ABS	45,362,302
PDCF	68213KAD7	ABS	5,000,000
PDCF	05569GAQ9	ABS	10,213,000
PDCF	67133EAC2	CDO	5,000,000

ANNEX A TO SETTLEMENT AGREEMENT

Type	CUSIP	Class	Remaining Par
PDCF	86365DAU3	ABS	15,689,000
PDCF	126670HM3	ABS	5,000,000
PDCF	86359LTL3	CMO	406,889,000
PDCF	86364XAL0	ABS	7,838,000
PDCF	64352VKB6	ABS	4,990,000
TSLF	65536HBW7	ABS	5,000,000
PDCF	86365DAN9	ABS	10,000,000
PDCF	525237AV5	CMO	156,082,000
PDCF	863572WX7	CMO	3,931,000
PDCF	35177PAL1	Corporate	10,000,000
PDCF	52524MAY5	ABS	8,434,000
TSLF	07388PAJ0	CMO	402,035,652
PDCF	393505XD9	ABS	5,600,000
PDCF	393505VY5	ABS	3,375,000
PDCF	72925PAB1	Corporate	8,000,000
PDCF	71901QAA1	CDO	25,000,000
PDCF	156700AG1	Corporate	24,500,000
PDCF	92343VAC8	Corporate	13,000,000
PDCF	126670LS5	ABS	3,700,000
PDCF	923474AA8	Corporate	10,000,000
PDCF	86365DAV1	ABS	15,689,000
PDCF	51829VAE3	CDO	4,000,000
PDCF	32028GAG0	ABS	5,500,000
PDCF	865622AB0	Corporate	10,000,000
PDCF	48273PSV6	Corporate	10,000,000
TSLF	12666BAC9	ABS	6,700,000
PDCF	805659AA7	CDO	25,000,000
PDCF	05570GAH6	ABS	6,960,000
PDCF	608190AF1	Corporate	8,545,000
PDCF	984121BQ5	Corporate	10,500,000
PDCF	393505HU9	ABS	7,345,000
PDCF	589962CV9	ABS	2,602,000
PDCF	382388AU0	Corporate	4,699,916
PDCF	250847EA4	Corporate	12,400,000
PDCF	86364XAP1	ABS	10,078,000
PDCF	393505GT3	ABS	2,026,000
PDCF	040104TL5	ABS	10,000,000
PDCF	126673NW8	ABS	3,607,000
PDCF	19075QAA0	Corporate	5,495,000
TSLF	57643LPN0	ABS	3,763,000
PDCF	86365DAZ2	ABS	16,343,000
PDCF	43710LAF1	ABS	7,060,000
PDCF	00442MAC1	ABS	4,523,000
PDCF	40430HDL9	ABS	10,000,000
PDCF	12668NAJ6	ABS	12,000,000
PDCF	76110W7F7	ABS	5,910,000
PDCF	52521RCS8	CMO	54,508,000
TSLF	12669VAC2	ABS	9,100,000

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Type	CUSIP	Class	Remaining Par
PDCF	393505MH2	ABS	9,000,000
PDCF	54347UAD4	CDO	6,000,000
PDCF	23383FBU8	Corporate	15,900,000
PDCF	126342GB4	CMO	3,710,364
PDCF	393505F98	ABS	8,206,000
PDCF	921796LP1	ABS	1,500,000
PDCF	09062XAA1	Corporate	10,000,000
TSLF	32027EAE1	ABS	3,000,000
PDCF	52522DAS0	ABS	8,692,000
PDCF	863592AR2	CMO	2,678,766
PDCF	86358EGQ3	ABS	9,500,000
PDCF	162362EX1	ARS	2,850,000
PDCF	36829JAB7	ABS	3,800,000
PDCF	32027EAJ0	ABS	2,619,000
PDCF	009451AL9	ABS	14,100,000
PDCF	67087TAL5	ABS	13,808,000
TSLF	17309PAB2	ABS	3,300,000
PDCF	P3143NAG9	Corporate	10,557,000
PDCF	86364XAN6	ABS	7,838,000
PDCF	76110H3C1	CMO	1,158,934
PDCF	74922EAW9	CMO	2,628,575
PDCF	109641AE0	Corporate	7,500,000
PDCF	87971MAC7	Corporate	9,000,000
PDCF	32027NCK5	ABS	3,000,000
PDCF	05950PBL6	CMO	4,528,000
PDCF	05565AAA1	Corporate	5,400,000
PDCF	12669QAC3	ABS	6,000,000
PDCF	52522QAB8	CMO	3,050,000
PDCF	09774XBB7	ABS	26,250,564
PDCF	58405UAC6	Corporate	8,751,000
PDCF	79548KD62	ABS	12,588,000
PDCF	83612MAL1	ABS	8,856,000
PDCF	393505F56	ABS	7,000,000
PDCF	86364XAQ9	ABS	11,197,000
PDCF	05570GAJ2	ABS	6,186,000
PDCF	52520QBA1	CMO	37,690,000
PDCF	12626PAD5	Corporate	8,000,000
PDCF	32113JAE5	ABS	5,000,000
PDCF	393505XW7	ABS	3,000,000
PDCF	74153WAS8	Corporate	8,000,000
PDCF	86359DGZ4	CMO	13,066,052
PDCF	49446QBF7	Corporate	12,400,000
PDCF	62951MBA7	CMO	35,000,000
PDCF	45344QAA0	CDO	10,000,000
PDCF	441060AH3	Corporate	9,000,000
PDCF	05569GAJ5	ABS	8,709,000
PDCF	638620AG9	Corporate	5,000,000
PDCF	52204PAC3	ABS	3,000,000

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Type	CUSIP	Class	Remaining Par
PDCF	48123KAA4	Corporate	6,300,000
PDCF	913903AN0	Corporate	6,895,000
PDCF	144538AL9	ABS	5,753,000
TSLF	55274SAG6	CMO	3,500,000
PDCF	86365DAC3	ABS	5,000,000
PDCF	86358BAK8	ABS	7,719,000
PDCF	362341TB5	ABS	2,558,000
PDCF	652478AX6	Corporate	10,000,000
PDCF	393505Z54	ABS	2,000,000
PDCF	G6149AAA7	Corporate	5,250,000
PDCF	86359BUR0	CMO	4,239,312
PDCF	705015AA3	Corporate	7,500,000
PDCF	92929QAQ0	Corporate	10,300,000
PDCF	86358DAB4	CMO	92,918,000
PDCF	07325NDY5	ABS	3,667,000
PDCF	05570GAG8	ABS	3,802,000
PDCF	393505UX8	ABS	9,750,000
PDCF	92327EAC6	CDO	3,000,000
PDCF	614810AA7	Corporate	8,000,000
PDCF	126685AB2	ABS	15,195,000
PDCF	393505P30	ABS	4,000,000
PDCF	20846QHQ4	ABS	2,000,000
PDCF	59549NAD5	ABS	4,013,000
TSLF	52524MAB5	ABS	2,100,000
PDCF	17307GUS5	ABS	1,150,000
PDCF	46626LAJ9	ABS	3,500,000
PDCF	393505YB2	ABS	10,000,000
PDCF	1248MPAE4	ABS	1,462,000
PDCF	393505TW2	ABS	3,274,000
PDCF	12669GKK6	CMO	150,000,000
PDCF	65536HAK4	ABS	2,000,000
PDCF	52522XAB3	CMO	2,250,000
PDCF	009451AP0	ABS	2,650,000
PDCF	570535AF1	Corporate	4,000,000
PDCF	393505GJ5	ABS	1,000,000
PDCF	429667AE8	CDO	11,000,000
PDCF	23242QAE2	ABS	3,148,000
PDCF	393505LX8	ABS	2,000,000
PDCF	863572XJ7	CMO	5,281,539
PDCF	05461TAA5	Corporate	5,000,000
PDCF	2254C0TC1	Corporate	14,100,000
PDCF	36242DLY7	CMO	49,000,000
PDCF	86359DAC1	CMO	222,616,500
PDCF	247367BH7	Corporate	7,000,000
PDCF	86361NAA9	ABS	940,000
PDCF	045427AM3	ABS	8,500,000
PDCF	52524MAG4	ABS	14,400,000
PDCF	72766CAD8	Corporate	4,000,000

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Type	CUSIP	Class	Remaining Par
PDCF	362341H44	ABS	6,500,000
PDCF	05570GAL7	ABS	3,867,000
PDCF	03938LAD6	Corporate	20,000,000
PDCF	52525FAD5	CMO	10,275,000
PDCF	52525FAE3	CMO	5,138,000
PDCF	57978XAC9	Corporate	9,500,000
PDCF	250847EB2	Corporate	6,900,000
PDCF	46626LBP4	ABS	5,000,000
PDCF	17309QAF1	ABS	2,000,000
PDCF	863572XK4	CMO	4,225,231
PDCF	393505RK0	ABS	5,300,000
PDCF	233835AK3	Corporate	7,525,000
PDCF	76110VRZ3	ABS	10,504,058
PDCF	86359DNB9	ABS	4,094,000
PDCF	76110WPD2	ABS	7,000,000
PDCF	205363AH7	Corporate	14,000,000
PDCF	52524MAZ2	ABS	6,254,000
PDCF	52524MAH2	ABS	12,000,000
PDCF	86359BNH0	ABS	9,832,000
PDCF	05570GAK9	ABS	4,124,000
PDCF	49446RAG4	Corporate	4,000,000
PDCF	67087TCM1	ABS	3,000,000
PDCF	32027NYC9	ABS	8,000,000
PDCF	86363MAN1	ABS	12,473,000
PDCF	542514FB5	ABS	4,300,000
PDCF	05473WAE6	CDO	20,000,000
PDCF	26439XAB9	Corporate	8,700,000
PDCF	06739GAD1	Corporate	2,175,000
PDCF	26138EAC3	Corporate	3,500,000
PDCF	76110VLW6	ABS	5,000,000
PDCF	38741YDR7	CMO	2,000,000
PDCF	17312EAM8	ABS	6,241,500
PDCF	61744CTR7	ABS	3,000,000
PDCF	31358S6Y2	Agency CMO	197,000,000
PDCF	63155PAC9	CDO	10,000,000
PDCF	152314PW4	ABS	6,000,000
PDCF	863572Z97	CMO	8,577,000
PDCF	12670FAL4	ABS	5,400,000
PDCF	638620AF1	Corporate	3,133,000
PDCF	86359LPY9	CMO	9,260,000
PDCF	68389FEA8	ABS	4,000,000
PDCF	76112BXP0	ABS	800,000
PDCF	863619AU6	ABS	4,465,000
PDCF	105340AF0	Corporate	3,600,000
PDCF	12479DAS7	ABS	7,148,000
PDCF	G78348AA0	CDO	7,000,000
PDCF	83545YAA1	ABS	3,000,000
PDCF	76110VMY1	ABS	80,000,000

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Type	CUSIP	Class	Remaining Par
PDCF	204012AF5	ABS	5,000,000
PDCF	33842RAC7	CDO	2,500,000
PDCF	31392ER93	Agency CMO	78,000,000
PDCF	76110WRV0	ABS	2,250,000
PDCF	05570GAM5	ABS	3,093,000
PDCF	66987WDL8	ABS	1,950,000
PDCF	844741AV0	Corporate	8,000,000
PDCF	00442BAH4	ABS	4,500,000
PDCF	040555CE2	Corporate	5,000,000
PDCF	393505UW0	ABS	1,011,000
PDCF	76110W3B0	ABS	2,000,000
PDCF	81376VAE7	ABS	10,000,000
PDCF	920355AD6	Corporate	4,000,000
PDCF	674135DG0	ABS	5,000,000
PDCF	652478AR9	Corporate	5,000,000
PDCF	89346DAB3	Corporate	2,500,000
PDCF	86358RCG0	CMO	1,202,000
PDCF	126673Y89	ABS	1,000,000
PDCF	52525PAJ0	ABS	5,631,000
PDCF	525228AL6	CMO	3,348,000
PDCF	004375ER8	ABS	5,000,000
PDCF	75156TAJ9	ABS	3,500,000
PDCF	17312EAP1	ABS	5,201,500
PDCF	393505CQ3	ABS	3,500,000
PDCF	52902YAC9	CDO	5,000,000
PDCF	86361NAL5	ABS	5,985,000
PDCF	118230AD3	Corporate	3,078,000
PDCF	393505K43	ABS	10,577,000
TSLF	40430HCN6	ABS	1,000,000
PDCF	86361EAJ0	ABS	3,169,000
PDCF	00817YAB4	Corporate	4,943,000
PDCF	393505B84	ABS	3,375,000
PDCF	67087TAR2	ABS	5,000,000
PDCF	338032AZ8	Corporate	3,515,000
PDCF	17312EAN6	ABS	4,421,500
PDCF	236363AA5	Corporate	2,000,000
PDCF	03072SW27	ABS	5,000,000
PDCF	9497ENAG8	ABS	2,000,000
PDCF	25755TAA8	ABS	1,455,000
PDCF	86359DCN5	ABS	845,000
PDCF	393505W24	ABS	2,000,000
TSLF	59020UB95	ABS	3,000,000
PDCF	00075VAK7	ABS	5,000,000
PDCF	719011AB4	CDO	10,000,000
PDCF	59549WAB9	ABS	1,000,000
PDCF	05570GAN3	ABS	2,578,000
PDCF	86362GAE5	ABS	8,873,000
PDCF	9497EYAK5	ABS	3,275,000

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Type	CUSIP	Class	Remaining Par
PDCF	12669QAT6	ABS	5,000,000
PDCF	655844AF5	Corporate	2,840,000
PDCF	85590AAD6	Corporate	3,500,000
PDCF	393505BY7	ABS	2,000,000
PDCF	337932AC1	Corporate	3,000,000
PDCF	571903AH6	Corporate	3,000,000
PDCF	32027NNU1	ABS	2,500,000
PDCF	67087TDM0	ABS	15,000,000
PDCF	86359AMR1	CMO	1,700,000
PDCF	96524UAC2	CDO	2,000,000
PDCF	75913MAA7	Corporate	12,000,000
PDCF	52525FAB9	CMO	6,621,000
PDCF	920355AC8	Corporate	3,000,000
PDCF	86361NAC5	ABS	2,081,000
PDCF	98412JBA1	Corporate	3,200,000
PDCF	86359DTJ6	ABS	3,980,000
PDCF	20035CAB6	Corporate	7,000,000
PDCF	59024EAN7	ABS	7,500,000
PDCF	83611DAE8	ABS	8,850,000
PDCF	54251TAG4	ABS	7,000,000
PDCF	393505YA4	ABS	3,364,000
PDCF	80556XAN7	ABS	5,000,000
PDCF	52524LAM3	ABS	1,780,000
PDCF	172967CV1	Corporate	5,000,000
PDCF	1248MPAJ3	ABS	1,000,000
TSLF	144539AB9	ABS	1,032,000
PDCF	29256PAN4	ABS	2,000,000
PDCF	12497SAB9	CDO	7,000,000
PDCF	393505SJ2	ABS	1,250,000
TSLF	126670WT1	ABS	3,000,000
PDCF	863576DG6	ABS	500,000
PDCF	36245DAF7	ABS	2,730,000
PDCF	136375BE1	Corporate	4,650,000
PDCF	86359DHA8	CMO	3,319,066
PDCF	42334NAA6	ABS	11,000,000
PDCF	22238HEL0	Corporate	4,000,000
PDCF	456606HE5	ABS	8,500,000
PDCF	863576ET7	ABS	3,200,000
PDCF	393505T69	ABS	2,000,000
PDCF	172967CU3	Corporate	3,730,000
PDCF	144531FE5	ABS	1,975,000
PDCF	00075VAJ0	ABS	3,289,000
PDCF	9497EMAM7	ABS	5,646,000
PDCF	393505ZG0	ABS	10,000,000
PDCF	86359YAJ0	ABS	1,000,000
PDCF	126670LV8	ABS	1,500,000
PDCF	863587AG6	ABS	1,000,000
PDCF	86362GAF2	ABS	7,183,000

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Type	CUSIP	Class	Remaining Par
PDCF	026935AB2	CMO	9,709,000
PDCF	86358EJY3	ABS	5,565,000
TSLF	880591DS8	Agency Securities	2,255,000
PDCF	86361NAM3	ABS	4,529,000
PDCF	76110VQY7	ABS	10,000,000
PDCF	86359BW64	ABS	1,595,000
PDCF	50211MAG6	CDO	250,000
PDCF	055682AN8	ABS	3,615,000
PDCF	86765BAB5	Corporate	2,000,000
PDCF	02364WAH8	Corporate	5,000,000
PDCF	52524GAW2	ABS	788,983
PDCF	69362BAM4	Corporate	3,700,000
PDCF	1248RHAL1	ABS	3,400,000
PDCF	02926PAC5	ABS	10,000,000
PDCF	393505DP4	ABS	5,717,766
PDCF	32057TAK7	ABS	2,000,000
PDCF	05960AAB0	Corporate	4,338,000
PDCF	803111AQ6	Corporate	3,000,000
PDCF	165167BE6	Corporate	616,000
PDCF	86362YAG1	ABS	1,501,000
PDCF	126408GL1	Corporate	5,000,000
PDCF	86359BU58	ABS	3,334,000
PDCF	12667F7N9	CMO	14,696,000
PDCF	78375PAH0	Corporate	1,500,000
PDCF	46631VAA9	Corporate	2,780,000
PDCF	393505W57	ABS	20,250,000
PDCF	23244GAE2	CMO	1,000,000
PDCF	126671XC5	ABS	24,920,000
PDCF	31392J4L0	Agency CMO	123,788,170
PDCF	86358ETP1	ABS	7,979,000
PDCF	525170CG9	ABS	6,955,000
PDCF	216444AE9	ABS	7,000,000
PDCF	456606JE3	ABS	7,000,000
PDCF	785778FP1	ABS	3,136,000
PDCF	74490BAJ6	ABS	2,160,000
PDCF	32027NVP3	ABS	5,300,000
PDCF	03072SHV0	ABS	1,875,000
PDCF	31659TEC5	ABS	11,116,000
PDCF	87244EAG7	Corporate	4,000,000
PDCF	576449AN2	ABS	4,504,000
PDCF	90261XEM0	Corporate	2,575,000
PDCF	52520NBT7	CMO	253,389
PDCF	393505ST0	ABS	700,000
PDCF	14149YAP3	Corporate	3,500,000
PDCF	86358EFC5	ABS	2,206,999
PDCF	52524MAK5	ABS	5,280,000
PDCF	52524MAN9	ABS	3,840,000
PDCF	393505FK3	ABS	271,822

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Type	CUSIP	Class	Remaining Par
PDCF	52523MAP5	ABS	4,337,000
TSLF	90327PAC5	ABS	1,500,000
PDCF	393505DZ2	ABS	185,066
PDCF	52522DAX9	ABS	6,091,000
PDCF	03072SVW2	ABS	750,000
PDCF	07324QCU8	ABS	3,000,000
PDCF	204012AD0	ABS	1,380,000
PDCF	68400XBU3	ABS	700,000
PDCF	02364WAF2	Corporate	5,000,000
PDCF	073928W90	Corporate	3,500,000
PDCF	86362PAN5	ABS	1,323,000
PDCF	542514HZ0	ABS	400,000
PDCF	17309LAM7	ABS	2,400,000
PDCF	55028EAE1	CMO	448,294
PDCF	52524MBA6	ABS	2,084,000
PDCF	52524MAL3	ABS	4,560,000
PDCF	437084UY0	ABS	1,000,000
PDCF	86362CAD6	ABS	1,175,000
PDCF	29078PAB6	ABS	30,000,000
PDCF	393505BR2	ABS	600,362
PDCF	68619AAG2	ABS	260,000
PDCF	362341N70	ABS	15,485,000
PDCF	52518TBD3	Corporate	100,000
PDCF	870752AB8	ABS	375,000
PDCF	17307G2A5	ABS	5,407,000
PDCF	52523YAN4	ABS	4,388,000
PDCF	29078EAB1	Corporate	4,500,000
PDCF	64352VPC9	ABS	3,500,000
PDCF	06606FAL5	ABS	200,000
TSLF	29445UAB1	ABS	1,700,000
TSLF	123281AW7	ABS	1,160,000
PDCF	86362CAE4	ABS	1,057,000
PDCF	1248MEAP4	ABS	2,000,000
PDCF	863576DQ4	ABS	1,000,000
PDCF	887315AK5	Corporate	3,000,000
PDCF	320275AG5	ABS	583,000
PDCF	52524MBC2	ABS	1,990,000
PDCF	25151XAH4	CMO	535,299
PDCF	040104RY9	ABS	1,140,000
PDCF	54251UAG1	ABS	5,000,000
PDCF	86359BFA4	CMO	2,608,000
PDCF	52524MBE8	ABS	1,800,000
PDCF	1248RHAK3	ABS	1,000,000
PDCF	67087TAQ4	ABS	500,000
PDCF	52524MBB4	ABS	1,895,000
PDCF	1248MEAM1	ABS	1,000,000
PDCF	09774XBF8	ABS	540,000
TSLF	20173QAG6	CMO	1,000,000

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Type	CUSIP	Class	Remaining Par
TSLF	880591EC2	Agency Securities	730,000
PDCF	52524MAP4	ABS	2,400,000
PDCF	76110WD78	ABS	3,000,000
PDCF	81375WHS8	ABS	1,000,000
PDCF	36242D4W0	CMO	250,000
PDCF	52524MAJ8	ABS	4,320,000
PDCF	870752AC6	ABS	225,000
PDCF	40430HFP8	ABS	330,000
PDCF	52524MBD0	ABS	1,611,000
PDCF	07384MZ88	CMO	2,500,000
PDCF	31359HCK8	Agency CMO	525,000
PDCF	437097AN8	ABS	4,250,000
PDCF	52524MAM1	ABS	2,880,000
PDCF	93934XAF0	ABS	345,000
PDCF	74977RBC7	Corporate	910,000
PDCF	863572QN6	CMO	1,543,400
PDCF	86362GAG0	ABS	3,380,000
PDCF	52524MBF5	ABS	1,516,000
PDCF	437084NL6	ABS	3,200,000
PDCF	35729PNN6	ABS	1,500,000
PDCF	190358AA9	CDO	28,000,000
PDCF	86363WAZ2	ABS	7,395,000
PDCF	1248MEAN9	ABS	1,000,000
PDCF	86358ED45	ABS	10,000,000
PDCF	65537FAQ4	ABS	2,000,000
TSLF	004421HD8	ABS	1,000,000
PDCF	52522DAW1	ABS	3,309,000
PDCF	31359P3P9	Agency Securities	128,872,298
PDCF	863572KZ5	CMO	3,000,000
PDCF	31359H5U4	Agency CMO	440,000
PDCF	86362GAH8	ABS	2,007,000
PDCF	576433GD2	CMO	495,162
PDCF	52519SAC7	ABS	290,000
PDCF	84751WAM6	ABS	3,275,000
PDCF	46626LGM6	ABS	9,290,000
PDCF	393505QN5	ABS	500,000
PDCF	52522WAS8	ABS	2,239,000
PDCF	90466GAB8	Corporate	1,500,000
PDCF	76110WJ72	ABS	2,000,000
PDCF	17311VAQ2	ABS	1,900,000
PDCF	86358ESU1	ABS	3,000,000
PDCF	09070FAE2	CDO	385,000
PDCF	52520QBR4	CMO	1,136,505
PDCF	004421WY5	ABS	10,000,000
PDCF	36962GE75	Corporate	1,000,000
PDCF	31359HVY7	Agency CMO	385,000
PDCF	86359YAR2	ABS	4,014,000
PDCF	71645WAJ0	Corporate	7,350,000

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Type	CUSIP	Class	Remaining Par
PDCF	863572GL1	CMO	850,994
PDCF	88157VAB3	CMO	487,269
PDCF	86362GAJ4	ABS	3,275,000
PDCF	86359BTD3	CMO	325,000
PDCF	59024JAC0	CMO	468,775
PDCF	40430GAF7	ABS	175,000
PDCF	3133T45P7	Agency Securities	440,000
PDCF	52523LAX0	ABS	733,000
PDCF	542514HM9	ABS	3,616,000
PDCF	456606LH3	ABS	3,000,000
PDCF	52520NBV2	CMO	949,018
TSLF	25466KEQ8	ABS	489,999
PDCF	86359BXR7	CMO	1,435,000
PDCF	31359LAP0	Agency CMO	825,000
PDCF	617451EQ8	ABS	3,000,000
PDCF	36228FR99	ABS	3,500,000
PDCF	86358RUA3	CMO	982,000
PDCF	17307GCU0	ABS	500,000
PDCF	45668RAE8	CMO	209,000
PDCF	61744CZM1	ABS	2,000,000
PDCF	86358EXF8	ABS	2,000,000
PDCF	393505JC7	ABS	525,000
PDCF	86358ECM6	ABS	815,000
TSLF	55264TCX7	ABS	360,000
PDCF	52523YAP9	ABS	1,088,000
PDCF	863579UN6	CMO	10,946,145
PDCF	1266714D5	ABS	500,000
PDCF	86358RLA3	CMO	1,200,000
PDCF	004421JR5	ABS	3,238,000
PDCF	86362GAK1	ABS	6,972,000
TSLF	3128X2ZQ1	Agency Securities	877,000
PDCF	294751BG6	ABS	250,000
PDCF	525245AE6	CMO	294,124
PDCF	076036AF9	CDO	2,000,000
PDCF	07325VAB0	ABS	1,800,000
PDCF	66989EAD7	ABS	200,000
PDCF	80410RAB2	CDO	325,000
PDCF	3133T5XB4	Agency Securities	52,000
PDCF	86362YAQ9	ABS	5,703,000
PDCF	3133T5Z89	Agency MBS	150,000
PDCF	17307G4X3	ABS	40,000
PDCF	881452AA4	Corporate	1,500,000
PDCF	3133T5D83	Agency Securities	660,000
PDCF	61744CMA1	ABS	1,000,000
PDCF	36828QNU6	CMO	234,000
PDCF	76110H6D6	CMO	90,746
PDCF	86359BYW5	ABS	3,584,000
PDCF	393505AU6	ABS	48,076

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Type	CUSIP	Class	Remaining Par
PDCF	20846QKH0	ABS	200,000
TSLF	07388YAE2	CMO	310,000
PDCF	31359LLE3	Agency CMO	83,000
PDCF	3133T5UM3	Agency Securities	247,500
PDCF	90263ABW9	ABS	4,000,000
TSLF	22541S2Q0	CMO	245,000
PDCF	12497PAB5	CDO	5,500,000
PDCF	86358RGA9	CMO	1,304,833
PDCF	80410RAC0	CDO	325,000
PDCF	542514FX7	ABS	50,000
PDCF	393505ZC9	ABS	3,000,000
PDCF	61750FAM2	ABS	4,000,000
PDCF	589962CX5	ABS	6,000,000
PDCF	86358EPY6	ABS	11,010,000
PDCF	86359DCX3	ABS	4,683,000
PDCF	86359A2L6	ABS	13,996,000
PDCF	863592AC5	CMO	100,000
PDCF	52204PAM1	ABS	2,700,000
TSLF	23322BMZ8	CMO	400,000
PDCF	683971AB1	ABS	63,275,000
PDCF	24763LGX2	ABS	2,000,000
PDCF	3133T5YL1	Agency Securities	71,000
PDCF	86359BAE1	CMO	27,225,858
PDCF	52521RDJ7	CMO	100,000
PDCF	12666TAC0	ABS	2,395,000
PDCF	50180JAN5	CMO	3,795,000
TSLF	34528YAC1	ABS	100,000
PDCF	61746RFB2	ABS	1,000,000
PDCF	52521RDK4	CMO	100,000
PDCF	361856DX2	ABS	2,486,000
TSLF	880591DY5	Agency Securities	78,000
PDCF	3133T56F5	Agency Securities	55,000
PDCF	393505KQ4	ABS	115,000
PDCF	90263BHK7	ABS	12,263,000
PDCF	393505FR8	ABS	500,000
PDCF	86359DHS9	ABS	3,515,000
PDCF	38141GAZ7	Corporate	1,000,000
PDCF	52521RDH1	CMO	100,000
PDCF	86359DHR1	ABS	2,000,000
PDCF	52521NAT7	CMO	100,000
PDCF	52521NAU4	CMO	100,000
PDCF	20173MAG5	CMO	25,000
PDCF	65535VQU5	ABS	2,278,000
PDCF	36828QNT9	CMO	100,000
PDCF	294751BP6	ABS	16,100
TSLF	22541SAC2	CMO	85,000
PDCF	52522QBB7	CMO	195,486
PDCF	863573DY4	CMO	1,176,470

## ANNEX A TO SETTLEMENT AGREEMENT

Type	CUSIP	Class	Remaining Par
PDCF	933635AD6	CMO	173,488
PDCF	76112B3R9	ABS	1,000,000
TSLF	23322BKE7	CMO	87,000
PDCF	05948LAR8	CMO	125,000
PDCF	12666TAD8	ABS	685,000
TSLF	396789FR5	ABS	52,000
TSLF	07383FJC3	CMO	35,000
PDCF	20846QEH7	ABS	1,800,000
PDCF	00764MAY3	ABS	1,500,000
PDCF	126670QR2	ABS	14,445,000
PDCF	92531XAC6	Corporate	55,000
PDCF	86358EQQ2	ABS	659,000
PDCF	863573PU9	CMO	487,207
TSLF	361849VP4	CMO	70,000
PDCF	21075WCJ2	ABS	1,700,000
TSLF	07383FQ35	CMO	25,000
PDCF	61754HAE2	ABS	653,000
PDCF	22661RAH7	Corporate	62,527
PDCF	863573NZ0	CMO	259,740
PDCF	86359DJR9	CMO	1,000
TSLF	46625MN96	CMO	5,000
PDCF	760719AK0	Corporate	5,000
PDCF	863573EF4	CMO	3,306,282
TSLF	3133MKGH4	Agency Securities	5,000
PDCF	83611DAB4	ABS	279,000
OMO	36225CVY9	Agency MBS	4,959
PDCF	743844CD2	ABS	3,800,000
OMO	36225CX35	Agency MBS	4,430
PDCF	39539BAB9	ABS	450,000
TSLF	3133XPR55	Agency Securities	5,000
TSLF	785778MK4	ABS	750,000
PDCF	3133T5D91	Agency Securities	1,000
PDCF	86358RGE1	CMO	104,779
OMO	36225CUU8	Agency MBS	4,607
PDCF	76126CDK5	Corporate	321
PDCF	126683AA9	ABS	215,000
PDCF	52521LBV5	CMO	100,000
PDCF	52521LBW3	CMO	100,000
PDCF	52521LBX1	CMO	100,000
PDCF	52521LBY9	CMO	100,000
PDCF	52521LBZ6	CMO	100,000
OMO	36205RZS9	Agency MBS	203,813
PDCF	52521LBU7	CMO	100,000
OMO	36225CV60	Agency MBS	2,971
PDCF	86358RW45	ABS	50,000
PDCF	869408AE4	CDO	5,000,000
PDCF	525180CH6	ABS	1,000,000
PDCF	86358RXD4	CMO	2,765,714

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Type	CUSIP	Class	Remaining Par
OMO	36225C2M7	Agency MBS	400
PDCF	393505EZ1	ABS	1,076
OMO	36225DM84	Agency MBS	11
PDCF	76128UAA8	CDO	273
OMO	36225DSE5	Agency MBS	3
PDCF	02582JCU2	ABS	1
PDCF	86359BYY1	ABS	2,560,000
PDCF	55264TDX6	ABS	1
OMO	36225CX27	Agency MBS	1
PDCF	02582JDB3	ABS	1
PDCF	86358RYB7	ABS	1
OMO	36202KEK7	Agency MBS	1
PDCF	52520CAV7	CMO	190,243
PDCF	86358BAP7	ABS	360,000
PDCF	785778ND9	ABS	3,375,000
PDCF	073879X94	ABS	4,000,000
PDCF	86358EVW3	ABS	750,000
PDCF	86363WAX7	ABS	2,469,000
PDCF	863587AP6	ABS	3,000,000
PDCF	863576EC4	ABS	3,851,000
PDCF	83611YAM4	ABS	4,000,000
PDCF	38141GEE0	Corporate	1,600,000
PDCF	67087TDJ7	ABS	2,000,000
PDCF	17307GZ92	ABS	6,207,000
PDCF	86358EZZ2	ABS	8,000,000
PDCF	86359DPS0	ABS	5,000,000
PDCF	054536AC1	Corporate	1,030,000
PDCF	05874KAC1	CDO	41,250,000
PDCF	393505RA2	ABS	1,000,000
PDCF	393505HV7	ABS	605,000
PDCF	316773CH1	Corporate	25,000,000
PDCF	952845AC9	Corporate	8,000,000
PDCF	393505SW3	ABS	6,000,000
PDCF	52519BCH1	CMO	170,794,000
PDCF	52519BCG3	CMO	170,794,000
PDCF	483573AA9	Corporate	12,650,000
PDCF	393505XX5	ABS	6,250,000
PDCF	91324PBA9	Corporate	10,205,000
PDCF	694308GE1	Corporate	8,690,000
PDCF	46625HAT7	Corporate	14,000,000
PDCF	40427GAC9	Corporate	7,000,000
PDCF	61746BDC7	Corporate	21,500,000
PDCF	89233PRT5	Corporate	10,500,000
PDCF	461202AA1	Corporate	3,000,000
PDCF	29078PAC4	ABS	12,600,000
PDCF	959802AB5	Corporate	4,030,000
PDCF	780097AU5	Corporate	725,000
PDCF	00174EAA7	CDO	25,000,000

## ANNEX A TO SETTLEMENT AGREEMENT

Type	CUSIP	Class	Remaining Par
PDCF	00254EAB8	Corporate	2,250,000
PDCF	00922KAA8	Corporate	6,000,000
PDCF	00949BAA7	Corporate	2,711,000
PDCF	013817AK7	Corporate	6,000
PDCF	02378JB6	Corporate	1,000
PDCF	03060NAC4	Corporate	5,000,000
PDCF	047468AA1	Corporate	25,500,000
PDCF	047468AB9	Corporate	24,700,000
PDCF	047468AC7	Corporate	28,800,000
PDCF	047468AD5	Corporate	2,400,000
PDCF	047468AE3	Corporate	19,500,000
PDCF	047468AF0	Corporate	9,500,000
PDCF	05348EAJ8	Corporate	12,000,000
PDCF	05381EAB3	CDO	5,000,000
PDCF	05381EAC1	CDO	9,000,000
PDCF	05454RAD2	Corporate	1,000,000
PDCF	05566HDG9	Corporate	60,000
PDCF	058521AA3	ABS	21,400,000
PDCF	058521AB1	CDO	1,500,000
PDCF	058521AD7	ABS	5,000,000
PDCF	058521AE5	CDO	9,000,000
PDCF	058521AH8	ABS	6,300,000
PDCF	073928D67	Corporate	11,000,000
PDCF	1248M4AA9	ABS	6,420,000
PDCF	125144AE5	Corporate	24,500,000
PDCF	133131AK8	Corporate	10,000,000
PDCF	14852MAB7	ABS	4,000,000
PDCF	151352AB7	Corporate	3,150,000
PDCF	16937MAB1	Corporate	2,000,000
PDCF	172967CN9	Corporate	1,020,000
PDCF	21988GCA2	Corporate	2,651,000
PDCF	21988GCF1	Corporate	6,205,000
PDCF	21988GCS3	Corporate	782,000
PDCF	21988K354	Corporate	400,000
PDCF	231021AK2	Corporate	13,550
PDCF	23330JAA9	Corporate	60,000
PDCF	233835BB2	Corporate	25,000,000
PDCF	23383FBQ7	Corporate	10,000,000
PDCF	23383FBV6	Corporate	15,000,000
PDCF	249575AN1	Corporate	28,300,000
PDCF	268648AM4	Corporate	3,500,000
PDCF	278265AC7	Corporate	5,000,000
PDCF	294429AF2	Corporate	6,000,000
PDCF	30228AAC4	CDO	5,000,000
PDCF	30228EAE2	CDO	9,000,000
PDCF	30232CAB6	CDO	15,000,000
PDCF	3129084E3	Agency CMO	200,000
PDCF	36962G2E3	Corporate	5,700,000

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Type	CUSIP	Class	Remaining Par
PDCF	36962GL51	Corporate	608,000
PDCF	381030AA3	Corporate	450,000,000
PDCF	393505E57	ABS	23,000,000
PDCF	393505E65	ABS	11,500,000
PDCF	4042Q0AN9	Corporate	14,000,000
PDCF	40430LAA7	Corporate	6,000,000
PDCF	42205MAC0	Corporate	400,000
PDCF	423279AA6	CDO	7,000,000
PDCF	448814DF7	Corporate	2,000,000
PDCF	448814EJ8	Corporate	2,000,000
PDCF	45104GAB0	Corporate	1,000,000
PDCF	458046AA7	Corporate	1,000,000
PDCF	45804CAA4	Corporate	500,000
PDCF	45804EAA0	Corporate	9,900,000
PDCF	45804KAA6	Corporate	30,000,000
PDCF	45804QAA3	Corporate	52,100,000
PDCF	45804RAA1	Corporate	12,500,000
PDCF	45804VAA2	Corporate	58,000,000
PDCF	45804XAA8	Corporate	7,900,000
PDCF	45805CAA3	Corporate	1,600,000
PDCF	45805EAA9	Corporate	7,600,000
PDCF	46183MAA1	Corporate	2,000,000
PDCF	46183MAD5	Corporate	3,500,000
PDCF	465138QB4	Corporate	518,000
PDCF	466313AD5	Corporate	501,000
PDCF	470160AQ5	Corporate	5,000,000
PDCF	470160AR3	Corporate	5,900,000
PDCF	48245ABN0	Corporate	1,951,000
PDCF	48666KAM1	Corporate	6,909,000
PDCF	500630BG2	Corporate	1,415,000
PDCF	500630BJ6	Corporate	3,000,000
PDCF	500769BY9	Corporate	19,000,000
PDCF	50181QAP3	Corporate	758,995,475
PDCF	5150X0AB7	Corporate	5,700,000
PDCF	525170BD7	ABS	15,000,000
PDCF	52518RBE5	CMO	12,740,000
PDCF	52519G802	ARS	117
PDCF	52524UAB7	CMO	51,560,561
PDCF	56068TAD9	Corporate	33,250,000
PDCF	589962DJ5	ABS	3,200,000
PDCF	61532XBN5	Corporate	20,000,000
PDCF	61534FAA1	Corporate	5,000,000
PDCF	61945AAD9	Corporate	7,200,000
PDCF	61980AAA1	Corporate	11,000,000
PDCF	637193BA0	Corporate	27,400,000
PDCF	637432HW8	Corporate	2,000,000
PDCF	63866EBK5	Corporate	7,000,000
PDCF	64970KJJ7	Muni	239,000

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Type	CUSIP	Class	Remaining Par
PDCF	64972FRA6	Muni	30,000
PDCF	64983R4R5	Muni	50,000
PDCF	649842BL4	Muni	250,000
PDCF	65320RAE6	Corporate	5,000,000
PDCF	65562QAC9	Corporate	650,000
PDCF	667294BA9	Corporate	44,000,000
PDCF	67612WAD0	Corporate	8,000,000
PDCF	70509BAG9	CDO	3,500,000
PDCF	737714AA3	Corporate	29,430,000
PDCF	737715AA0	Corporate	7,250,000
PDCF	73771NAA1	Corporate	29,880,000
PDCF	73771PAA6	Corporate	15,840,000
PDCF	73771QAA4	Corporate	24,090,000
PDCF	73771RAA2	Corporate	16,800,000
PDCF	73771TAA8	Corporate	8,630,000
PDCF	73771UAA5	Corporate	17,280,000
PDCF	73771VAA3	Corporate	17,990,000
PDCF	73771WAA1	Corporate	24,480,000
PDCF	73771XAA9	Corporate	9,960,000
PDCF	74042HAB3	Corporate	500,000
PDCF	740434691	Equities	1,800,000
PDCF	74043AAE1	Corporate	8,500,000
PDCF	74163PAC6	Corporate	21,400,000
PDCF	74163PAE2	Corporate	7,700,000
PDCF	74163PAF9	ARS	7,300,000
PDCF	74726MAE9	Corporate	90,000
PDCF	749274AA4	Corporate	2,500,000
PDCF	74927FAA9	Corporate	11,800,000
PDCF	75621LAG9	Corporate	1,000,000
PDCF	760942AS1	Corporate	12,500,000
PDCF	76827RAB7	Corporate	25,000,000
PDCF	76827RAC5	Corporate	3,700,000
PDCF	77531QAB4	Corporate	18,000,000
PDCF	80306FAA7	ABS	1,000
PDCF	8265QOYD8	Corporate	1,250,000
PDCF	84743P308	MONEY MARKET	36
PDCF	84743Q207	MONEY MARKET	40
PDCF	86210MAB2	Corporate	4,000,000
PDCF	86210MAC0	Corporate	12,905,000
PDCF	863589AB3	CMO	85,047,823
PDCF	86359DPA9	CMO	5,011,205
PDCF	86359DYC5	CMO	40,000,000
PDCF	86359DYH4	CMO	120,000,000
PDCF	86361FAB4	CMO	75,153,363
PDCF	86362EAB6	CMO	135,000,000
PDCF	86362EAD2	CMO	20,000,000
PDCF	86364DBM1	CMO	100
PDCF	86365HAB6	CMO	80,090,008

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Type	CUSIP	Class	Remaining Par
PDCF	86365HAC4	CMO	6,188,443
PDCF	86365HAG5	CMO	29,758,939
PDCF	87244EAB8	Corporate	2,000,000
PDCF	88283LDY9	Muni	50,000
PDCF	891802AL4	CDO	11,000,000
PDCF	893830AW9	Corporate	10,500,000
PDCF	909317AR0	ABS	4,350,000
PDCF	909317AS8	ABS	18,000,000
PDCF	909317AU3	Corporate	17,387,000
PDCF	91159HGN4	Corporate	12,000,000
PDCF	912912AQ5	Corporate	209,000
PDCF	93934WAA3	Corporate	8,000,000
PDCF	949746JD4	Corporate	2,340,000
PDCF	962166BP8	Corporate	167
PDCF	964041AE7	CDO	34,800,000
PDCF	964041AG2	CDO	5,000,000
PDCF	98105GAA0	Corporate	17,000,000
PDCF	98105GAB8	Corporate	10,000,000
PDCF	M8221WAA9	Corporate	1,500,000
PDCF	P0605BAF4	Corporate	22,150,000
PDCF	P97475AG5	Corporate	858,200
PDCF	PPLUSVZ01	Equities	1,000,000
PDCF	Y48585BC9	Corporate	1,000,000
TSLF	31377XUB1	Agency MBS	693,432
TSLF	76112B4M9	ABS	1,200,000
TSLF	3128X5F60	Agency Securities	50,000
PDCF	06738C828	Equities	6,500,000
PDCF	52109N209	Equities	100
PDCF	G46679109	Equities	1,775
PDCF	G89482106	Equities	1,750
PDCF	00764PAG5	ABS	22,650,000
PDCF	00764PAW0	ABS	57,000,000
PDCF	05473WAJ5	CDO	1,300,000
PDCF	055686AA7	ABS	23,220,000
PDCF	055688AA3	ABS	23,650,000
PDCF	055689AA1	ABS	3,460,000
PDCF	05569NAA9	ABS	16,980,000
PDCF	05569NAB7	ABS	3,780,000
PDCF	05569RAA0	ABS	21,900,000
PDCF	05569RAB8	ABS	9,220,000
PDCF	059522AD4	CMO	463,908
PDCF	05952EAB2	CMO	190,837
PDCF	06050HVN5	CMO	358,269
PDCF	07384M2B7	CMO	2,000,000
PDCF	12668BMC4	ABS	18,728,000
PDCF	15719MAA9	CDO	10,000,000
PDCF	22545JAA2	ABS	17,500,000
PDCF	25157GAQ5	CMO	5,600,000

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Type	CUSIP	Class	Remaining Par
PDCF	30232MAB4	CDO	3,000,000
PDCF	302440AB8	ABS	5,000,000
PDCF	302444AA2	ABS	3,850,000
PDCF	302451AA7	ABS	23,770,000
PDCF	302471BA4	ABS	1,000,000
PDCF	312904Z65	Agency MBS	1,009
PDCF	31561MAA5	ABS	20,025,000
PDCF	36185HDH3	ABS	1,600,000
PDCF	3622EVAA2	ABS	16,234,000
PDCF	37638NAB7	CDO	9,000,000
PDCF	393533AK0	ABS	261
PDCF	39539LAK7	CMO	299,346
PDCF	45254NMP9	CMO	950,000
PDCF	45343PAB1	CDO	42,100,000
PDCF	45343PAD7	CDO	10,000,000
PDCF	45669WAE6	CMO	448,000
PDCF	481229AA0	ABS	11,450,000
PDCF	481229AB8	ABS	2,900,000
PDCF	481229AC6	ABS	1,400,000
PDCF	48249QAC6	CDO	1,500,000
PDCF	525170BC9	ABS	250,000
PDCF	52519NJS4	CMO	1,273,631,066
PDCF	52523YAA7	ABS	1,388,000
PDCF	52525BBC5	CMO	1,000
PDCF	52525BBD3	CMO	1,000
PDCF	52525BBE1	CMO	1,000
PDCF	53160QAB3	CDO	200,000
PDCF	543171AJ1	CDO	1,500,000
PDCF	57646BAA3	ABS	10,500,000
PDCF	59802RAT3	CDO	2,500,000
PDCF	600785AG4	CDO	5,000,000
PDCF	66703YAF3	CDO	54,080,000
PDCF	68402QAA1	ABS	30,600,000
PDCF	70556MAD4	ABS	4,000,000
PDCF	74732XAD9	CDO	32,000,000
PDCF	74732XAE7	CDO	10,000,000
PDCF	749244AA7	ABS	9,750,000
PDCF	75970HAV2	ABS	19,600,000
PDCF	761150AE1	ABS	2,328,000
PDCF	78689RAG9	CDO	2,320,000
PDCF	78689RAJ3	CDO	500,000
PDCF	80382QAG7	ABS	6,300,000
PDCF	80382QBU5	ABS	1,000,000
PDCF	80382SEC8	ABS	16,510,000
PDCF	80383MAA8	ABS	28,000,000
PDCF	80383NAA6	ABS	8,000,000
PDCF	80383VAA8	ABS	8,090,000
PDCF	80383WAA6	ABS	29,620,000

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Type	CUSIP	Class	Remaining Par
PDCF	80383YAA2	ABS	33,330,000
PDCF	80384GAA0	ABS	22,350,000
PDCF	80384GAB8	ABS	8,720,000
PDCF	80384NAA5	ABS	50,080,000
PDCF	80384PAA0	ABS	23,290,000
PDCF	80384XAA3	ABS	46,240,000
PDCF	80385AAA2	ABS	16,350,000
PDCF	80385AAB0	ABS	5,050,000
PDCF	80385EAA4	ABS	1
PDCF	80385YAA0	ABS	14,141,000
PDCF	80385YAB8	ABS	3,649,000
PDCF	80386BAA9	ABS	18,980,000
PDCF	80386BAB7	ABS	4,890,000
PDCF	80918HAC9	CDO	7,000,000
PDCF	83744UAK6	CDO	4,500,000
PDCF	863572GB3	CMO	3,000,000
PDCF	863573KT7	CMO	1,000
PDCF	863573SB8	CMO	1,000
PDCF	863579JG4	CMO	3,850,000
PDCF	863579K64	CMO	60,000
PDCF	863579QW1	CMO	50,000
PDCF	86362NAZ3	CMO	1,000
PDCF	86362NBA7	CMO	1,000
PDCF	86363XBA4	CMO	100
PDCF	86363XBB2	CMO	100
PDCF	86364JAW7	CMO	1,000
PDCF	86364JAX5	CMO	1,000
PDCF	86364PAY9	CMO	1,000
PDCF	86364PAZ6	CMO	1,000
PDCF	86364YBA1	CMO	1,000
PDCF	86364YBB9	CMO	1,000
PDCF	86364YBC7	CMO	1,000
PDCF	87238FAB3	ABS	1,570,000
PDCF	874008AC9	CDO	168,000,000
PDCF	874008AD7	CDO	29,458,000
PDCF	88522NAB9	CMO	1,000,000
PDCF	92336TAA6	CDO	2,500,000
PDCF	956315AF2	CDO	2,600,000
PDCF	98105HAA8	Corporate	44,000,000
TSLF	86359RAC0	ABS	2,525,000