

Lehman Brothers

Securitized Products

Pricing Package May 2008

Overall Comments

Overall Portfolio Summary

Whole Loans Price Verification

Servicing Rights Price Verification

Servicing Rights Booked at Zero

Loan Commitments Price Verification - Quarterly

Overall Portfolio Summary - Structured Finance- ABS Secondary

AB CDS

ABX

CDS on CDO

IRS

TABX

CMBX

Lehman Brothers

Securitized Products
May 2008

Overall Comments

Overall the population tested was marked within Product Control tolerance levels.

Cash and Synthetics positions relating to the Peloton collapse were sold or auctioned in March at levels very close to the values at which those positions were reflected on the books. The cash positions were previously held as collateral for repos. Market value of approximately \$1 billion was unwound with a net PnL impact of (\$16) million.

Market

Notable Events

Home prices tumbled 14% in the first quarter, according to the national S&P/Case-Shiller home-price indexes.

Weekly Recap

- May 5 - 9 - ABX indices experienced a sell off with AAA/AAA on the ABX 06-1/06-2 stack lower by about 3-5 points, while the BBB/BBB-s sold off by about 0.5-3 points across ABX series.
- In line with lower repricing, market risk premium also widened by about 50 bp. Implied cumulative loss expectations increased by 0.5%-1.0% and implied HPA was lower by 1.0%-1.5% HPA.
- May 12 - 16 - The credit steepening in the ABX resumed last week as the AAA stack rallied by 1-3 points while the BBB/BBB- continued to sell-off by 0.1-0.3 points.
- Over the past week, the market implied risk premium compressed by about 35 bp, and the market implied cum loss decreased by 0.2-1.0 points.
- May 19 - 23 - The tone in the ABX markets was negative as the top of the capital structure sold off by 0.1 to 2.5 points while the BBB/BBB- tranches remained flat to slightly negative.
- Over the past week, the market implied risk premium increased by about 9 bp, and the market implied cum loss decreased by 0.3-1.2 points.
- May 27 - 30 - The tone in the ABX markets was negative, as most non-IO tranches sold off by 0.1 to 5.9 points while most IO tranches were lower by 0.4 to 2.3 points.
- Over the past week, the market implied cumulative loss increased by 1.0-2.0 points. Since credit risk-free tranches sold off less than the bottom tranches, the market-implied risk premium compressed by about 25 bp.

Methodology/Conclusions

Cash Bonds	<p>In addition to testing individual bond prices on a cusip level, the cash bond positions were also tested using an average price method. Actual trade data was compared to the average marks. Overall the portfolio as a whole was reasonably marked.</p> <p>ABX, CMBX and TABX were marked to Markit published Mid prices. ABCDS was marked \$78.6M conservative across all desks (\$4.9M variance for SP desks only) when compared to Fitch/Markit published consensus. CDS on CDO was marked \$13.3M conservative across all desks (\$12.4 variance for SP desks only). Published data available for testing risky duration and consensus spread are from Markit Partner and Fitch to test the CDS on CDO population. For positions without consensus coverage, PC interpolates generic spreads using the ABX index to obtain market spread information. PC views the overall variances to be acceptable.</p>
Synthetics	<p>Residuals are price tested using the closest thing to market consensus assumptions PC can obtain, and then in the assessment of the trader's mark PC allows for individual performance differences between issuances and issuers. This is done by looking at the deal's modeled cumulative losses and prepayment rate compared to the deal's historical performance. An analysis is performed to determine if the actual deal performance of each position is justified by the pricing. In some cases the valuation could be off from the inventory valuation. This could be the result of Product Control (PC) projecting losses on a deal which has had no losses recorded yet. It could also be attributed to the timing of when losses are projected in the assumptions used by PC. The combined variance for Residuals, ReCon Nims and Nims was (\$1.8mm MV) when compared with a total desk MV of \$1.070bn. PC views the overall variance to be acceptable. Desk marked down residual positions by (\$20) million in June.</p>
Residuals/NIMS	
Whole Loans	<p>Price transparency does not exist for whole loans. The exit strategy of the whole loans purchased by Lehman is primarily securitization, agency deliveries and sales. Stemming from this concept, the whole loans in inventory are price verified using a few different methodologies which include Mock Securitization, Agency Conforming, and recent sales prices. The Mock Securitization Model can be run using two pricing methodologies. The first is the PnL experience of the last securitization. The second is using the Levels approach where the average inventory bond prices are applied to a subordination structure. Based on the approach used PC views the overall aggressive variance of (\$111 million). Desk marked down whole loans positions by (\$78) million in June.</p>

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LBEX-BARFID 0006593

The servicing portfolio is marked to model based on the prices calculated in RAMP or using the Bid Multiples Price Matrix. Those positions not priced in RAMP with no market related bid multiples available will not be tested unless the balance becomes material. At that point PC work will be on developing a pricing methodology. PC views the overall conservative variance of \$42.6 million (2.5% variance of total MV) to fall within the tolerance levels.

Outlook

RAMP data automation project completed with Mortgage Analytics team. The project should further enhance our existing relationship with Markit for a stronger partnership in derivative pricing. Successfully delivered the daily automation feed from RAMP to Markit's server.

MSR valuation models used in RAMP were updated to reflect slower prepayment speeds as experienced in the market.

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MV	Avg Price
475.5	85.97
136.0	86.76
15.1	79.89
139.5	74.37
317.5	80.4
281.0	81.13
324.5	70.61
315.2	64.23
1,422.1	82.41
3,426.2	77.29

ABX Pricing		
Rating	ABX 06-1	ABX 07-2
AAA	93.80%	53.73%
AA	73.89%	14.04%
A	31.79%	9.50%
BBB	12.20%	6.95%
BBB-	11.43%	5.88%

Rating	Vintage	Data	Buy	Sell	Inv. Px
AAA	2005	Ave Px	91.63		
		Amount	10.48		
	2006	Ave Px	65.35	82.23	78.40
		Amount	19.36	55.27	
	2007	Ave Px	73.15	61.52	78.40
		Amount	18.35	29.49	
AA	2004	Ave Px		47.00	78.40
		Amount		0.07	
	2005	Ave Px		13.00	78.40
		Amount		8.22	
	2006	Ave Px		14.00	78.40
		Amount		5.00	
AAA	2005	Ave Px	100.00	77.00	78.40
		Amount	0.64	0.17	
	2006	Ave Px	76.25	100.06	43.91
		Amount	10.00	0.64	
	2007	Ave Px	87.50	77.00	43.91
		Amount	0.34	10.00	

Lehman Brothers

Mortgage Trading Securities Price

Verification

Extract Control Summary

As of 05/30/2008

Cash Positions							
Collateral Type/Business Line		Current Face (mm)	Absolute Current Face (mm)	Market Value (mm)	Absolute Market Value (mm)	Variance (mm)	Assets #
Passthroughs	Passthroughs	406,897	31,323,921	390,006	31,403,573	(2,281)	328
Agency CMO	Agency CMO	12,988,612	13,544,132	4,703,851	5,153,878	18,387	594
ABS Real Estate	ABS Real Estate	1,181,926	1,181,926	619,361	619,360,6930	10,962	147
Prime	Prime	28,422,557	28,422,557	5,110,581	5,110,581	16,566	1408
NON PRIME	Non Prime	4,448,293	4,448,293	1,263,163	1,263,163	(7,362)	200
NDM	Net Interest Margin	3,123,155	3,123,155	144,408	144,408	(3,061)	248
residuals	Residuals	304,695,109	306,501,337	996,043	996,043	(31,805)	1102
Treasury	Treasury	(848,121)	4,810,003	(267,288)	5,412,506	(568)	102
Futures	Futures	(73,46)	116,598	(16,828,560)	24,471,617	-	258
Whole Loans	Whole Loans	9,145,018	9,261,389	6,397,463	6,503,407	(133,000)	882
RFO	RFO	463,282	463,282	197,543	197,543	-	20
Pipeline	Pipeline	-	-	-	-	-	0
Servicing Rights	Servicing Rights	149,378,143	149,378,482	1,678,411	1,678,414	42,617	818
Subtotal		\$513,404,800	\$552,458,595	\$4,404,982	\$82,954,494	-\$89,545	6107
Out of Scope							
Below SIM Scope	Below Scope			180,266	288,548		1931
PFR Equity	PFR Equity			-	-		0
When Issue	When Issue			145,463	157,363		21
Subtotal - Below Scope				325,729	445,911		1952
MTG GRAND TOTAL				4,730,711	83,400,406		8059
ABS Secondary TOTAL				5,741,278	5,866,134		419
Securitized Products TOTAL				10,471,989	89,266,540		8478
QUEST (Download Tab)				\$10,471,989	\$89,266,540		8478

NPA Items #	Fail Items #	Resolved Items #	% Completed	NPA MV
0	0	50	100%	
0	2	44	100%	-
1	0	44	100%	1
51	40	597	98%	125
4	0	124	94%	78
0	6	75	97%	-
4	0	3	100%	28
N/A	N/A	N/A	100%	
N/A	N/A	N/A	100%	
N/A	N/A	N/A	N/A	
N/A	N/A	N/A	N/A	
N/A	N/A	N/A	N/A	
N/A	N/A	N/A	N/A	
60	48	937	99.21%	

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LBEX-BARFID 0006600

Difference	\$0	\$0	0
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Structured Finance Securities Price

Verification

Extract Control Summary

As of 05/30/2008

Collateral Type/Business Line		Current Face Value (mm)	Absolute Face Value (mm)	Market Value (mm)	Absolute Market Value (mm)	Variance (mm)	# Assets	Fail Items #
ABS Secondary								
AUTORESOLVED	AUTO	94,720	164,718	92,654	156,352	(158.48)	13	0
CBOresolved	CBO	103,678	103,678	53,764	53,764	(3.54)	11	0
CDOresolved	CDO	1,978,132	1,978,132	679,362	679,362	(21,867)	93	0
COLLATERALIZED LOANSresolved	COLLATERALIZED LOANS	547,464	547,464	447,610	447,610	(32)	23	0
COLLATERALIZED MTG LOANSresolved	COLLATERALIZED MTG LOANS	1,629,363	1,689,363	1,465,174	1,526,331	(1,835)	20	0
COMMERCIAL MTGresolved	COMMERCIAL MTG	19,848	19,848	18,164	18,164	1,399	4	0
CONSUMER RECEIVABLESresolved	CONSUMER RECEIVABLES	0	0	0	0	0.0000	0	0
CREDIT CARDSresolved	CREDIT CARDS	259,026	259,026	225,111	225,111	3,885.528	22	0
EQUIPMENTresolved	EQUIPMENT	0	0	0	0	0	0	0
FRANCHISE LOANSresolved	FRANCHISE LOANS	1,355	1,355	1,084	1,084	67.750	1	0
HOME EQUITYresolved	HOME EQUITY	860,052	860,052	532,042	532,042	7,811	79	0
HOME IMPROVEMENTSresolved	HOME IMPROVEMENTS	(779)	6,721	2,585	2,585	(782.60)	2	0
MANUF HOUSINGresolved	MANUF HOUSING	726,841	726,841	425,776	425,776	(3,167)	90	0
MTG BACKEDresolved	MTG BACKED	27,820	27,820	44,249	44,249	0.00	7	0
PLANESresolved	PLANES	168,096	168,096	115,785	115,785	(41)	14	0
PFRresolved	PFR	0	0	0	0	0	0	0

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LBEX-BARFID 0006603

Resolved Items #	NPA Items #	% Completed
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0	0	100%	
0	0	100%	
0	0	100%	-22.5M variance due to Ceago (hedged for 50%)
0	0	100%	
0	0	100%	
0	0	NA	
0	0	NA	
0	0	100%	
0	0	0%	
0	0	NA	
0	0	100%	
0	0	100%	
0	0	100%	
0	0	100%	
0	0	100%	
0	0	NA	

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LBEX-BARFID 0006604

STUDENT LOANSresolved	STUDENT LOANS	12,600	12,600	7,148	7,148	26.00	2	0
PFGresolved	PF-G	92,575	92,575	12,514	12,514	6.5920	16	0
UTILITYresolved	UTILITY	0	0	0	0	0.00	0	0
RESI MTGresolved	RESI MTG	0	0	0	0	0.0000	0	0
	Private Equity	59,389	59,389	172,773	172,773	(0.2711)	5	0
	Other	1,601,575	1,601,575	1,445,485	1,445,485	10.1147	17	0
	Total (ABS Secondary)	\$8,181,756	\$8,319,254	\$5,741,278	\$5,866,134	(\$14,682.3)	419	0
				\$5,741,278	\$5,866,134		419	
QUEST (Download Tab)				\$5,741,278	\$5,866,134		419	
Difference				\$0	\$0		0	

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LBEX-BARFID 0006605

0	0	100%	
0	0	100%	
0	0	0%	
0	0	NA	
0	0	NA	
0	0	NA	Due to VFN Commitments -(not yet been funded nor has a trader been assigned) and GoldenGate- marked above par but has a call feature so marked at/below par
0	0	100%	

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LBEX-BARFID 0006606

WHOLE LOAN PRICE TESTING
May-08

DELQ_STATUS	Collateral type	Owner	Data			
		LBB	CurBal	Market Value	Avg Price	LEH
Performing	Capital Crossing	849,623,670	667,658,628	78.58	6,553,708	
	FHA/VA	29,878,730	29,457,719	98.59	124,202,465	
	High LTV	22,622,697	22,680,125	100.25	1,781,892	
	Home Express	581,515	599,266	103.05	750,996	
	Neg Am	130,970,312	125,254,387	95.64	112,597,545	
	PRIME FIXED	502,572,255	423,418,682	84.25	39,599,045	
	Prime Hybrid Arms	1,264,144,553	1,183,538,249	93.62	53,141,202	
	Reverse Mortgages	365,496,457	360,990,531	98.77	257,822,981	
	SBF	966,355,647	941,513,783	97.43	38,518,615	
	Scratch & Dent	281,982,805	123,313,947	43.73	74,409,246	
	Subprime	47,495,539	29,992,536	63.15	110,237,864	
	Subprime 2nds	812,479,811	634,523,461	78.10	70,819,249	
	Performing Total		5,274,203,993	4,542,941,315	86.14	890,434,808
Non Performing	FHA/VA	6,512,084	6,462,935	99.25	107,103,682	
	High LTV	-	-	-	134,159	
	Home Express	-	-	-	231,517	
	Neg Am	-	-	-	20,354,857	
	PRIME FIXED	22,202,523	16,820,669	75.76	33,824,602	
	Prime Hybrid Arms	55,230,720	51,422,032	93.10	103,783,260	
	SBF	88,214	38,159	43.26	937,506	
	Scratch & Dent	104,299,561	44,891,672	43.04	426,559,110	
	Subprime	9,086,790	5,756,069	63.35	146,700,965	
	Subprime 2nds	269,818,213	206,554,297	76.55	185,414,415	
	Non Performing Total		467,238,105	331,945,833	71.04	1,025,044,073
	Grand Total		5,741,442,098	4,874,887,148	84.91	1,915,478,881

Total Sum of
Total Sum of CurBal Market Value

Market Value	Avg Price			Avg Price	PC Price
5,734,401	87.50	856,177,378	673,393,029	78.65	78.41
124,506,837	100.25	154,081,195	153,964,556	99.92	99.00
1,806,876	101.40	24,404,589	24,487,002	100.34	89.00
676,356	90.06	1,332,511	1,275,622	95.73	89.00
103,287,300	91.73	243,567,857	228,541,687	93.83	89.00
32,624,631	82.39	542,171,300	456,043,313	84.11	89.00
46,114,219	86.78	1,317,285,755	1,229,652,468	93.35	89.00
257,093,684	99.72	623,319,438	618,084,216	99.16	100.80
27,984,570	72.65	1,004,874,263	969,498,353	96.48	97.62
34,564,169	46.45	356,392,051	157,878,116	44.30	49.30
57,358,271	52.03	157,733,403	87,350,807	55.38	65.00
21,879,465	30.89	883,299,060	656,402,926	74.31	65.00
713,630,780	80.14	6,164,638,801	5,256,572,095	85.27	84.06
105,453,354	98.46	113,615,765	111,916,289	98.50	99.00
135,053	100.67	134,159	135,053	100.67	49.30
230,976	99.77	231,517	230,976	99.77	49.30
15,301,109	75.17	20,354,857	15,301,109	75.17	49.30
21,867,822	64.65	56,027,126	38,688,490	69.05	49.30
79,070,809	76.19	159,013,980	130,492,841	82.06	49.30
434,332	46.33	1,025,720	472,491	46.06	49.30
182,840,002	42.86	530,858,671	227,731,674	42.90	49.30
69,355,166	47.28	155,787,755	75,111,235	48.21	49.30
22,455,044	12.11	455,232,628	229,009,341	50.31	49.30
497,143,667	48.50	1,492,282,178	829,089,500	55.56	53.08
1,210,774,447	63.21	7,656,920,979	6,085,661,595	79.48	78.03
		Adjustment Taken	(78,000,000)		
		After Adjustment	6,007,661,595		

6223

PC Pmarket Value	Variance	Variance %	Comments	Recent Trades
673,393,029	-		Marked By Real Estate PC	
152,540,383	(1,424,173)	-0.93%	Price guaranteed by FHA	
			Tested using Merrill Lynch price for performing prime loans marked back to 93	FNMA Agency Delivery 56mm @ 94.659 on 05/30/08
21,720,084	(2,766,917)	-11.30%		
			Tested using Merrill Lynch price for performing prime loans marked back to 93	
1,185,935	(89,687)	-7.03%		
			Tested using Merrill Lynch price for performing prime loans marked back to 93	
216,775,393	(11,766,294)	-5.15%		
			Tested using Merrill Lynch price for performing prime loans marked back to 93	Sold 87.5mm to Vertical Mtg @ 86 settles on 6/20/08
482,532,457	26,489,144	5.81%		
			Tested using Merrill Lynch price for performing prime loans marked back to 93	Sold 37mm to Chevy Chase @ 96 settles on 6/23/08
1,172,384,322	(57,268,146)	-4.66%		GNMA Agency Delivery of 33mm@100.80 on 5/19/08
628,328,194	10,243,978	1.66%	Tested GNMA Delivery \$31.5mm	Sold 42mm to Park National @97.625 on 5/30/08 and 11mm to Pacific @101.75 on 05/30/08
980,958,255	11,459,902	1.18%	Tested Lowest Sale Price	Sold 11mm @65 settles in June date not yet determined
175,701,281	17,823,165	11.29%	Tested Recent NPL RLT deal	Sold 105mm @ 65 settles on 6/22/08
102,526,712	15,175,905	17.37%	Tested Recent NPL RLT deal	Sold 11mm @65 settles in June date not yet determined
574,144,389	(82,258,537)	-12.53%		
5,182,190,435	(74,381,660)	-1.42%		
112,479,608	563,319	0.50%	Price guaranteed by FHA	
66,141	(68,913)	-51.03%	Tested Recent NPL RLT deal	
114,138	(116,838)	-50.58%	Tested Recent NPL RLT deal	
10,034,945	(5,266,164)	-34.42%	Tested Recent NPL RLT deal	
27,621,373	(11,067,117)	-28.61%	Tested Recent NPL RLT deal	
78,393,892	(52,098,949)	-39.92%	Tested Recent NPL RLT deal	
505,680	33,188	7.02%	Tested Recent NPL RLT deal	
261,713,325	33,981,651	14.92%	Tested Recent NPL RLT deal	
76,803,363	1,692,128	2.25%	Tested Recent NPL RLT deal	
224,429,685	(4,579,656)	-2.00%	Tested Recent NPL RLT deal	
792,162,149	(36,927,350)	-4.45%		
5,974,352,584	(111,309,011)	-1.83%		
	(78,000,000)			
5,974,352,584	(33,309,011)	-0.55%		

Conclusions

Acceptable

Acceptable together wil NPL variance (16mm) will be marked in June as part of roll.

Acceptable

Acceptable spoke to the desk and the price on the MTS code is a wt avg of performing and NPI in the pool. It's difficult to determine the NPL price. Going forward Mid Office is going to sweep the NPLs out of each MTS and record them in specific NPL pools to make the pricing more transparent.

Acceptable

Acceptable

Acceptable

Acceptable

Lehman Brothers

Servicing Rights Price Verification
As of 5/30/2008

		MV = UPR * model price				Mark = MV/DPB				
		Total LTPB per Lehman	Total MV per Model	Total MV per the Desk	Dollar Variance (MV)	% of Total MV Variance	Average Mark to Model (PC)	Average Mark per the Desk	P% Variance	10% Price Variance
Brendan A. Garvey	FHA/VA Home Express Price	133,896,806,373	1,660,762,897	1,618,146,077	42,616,820	2.57%	1.24	1.21	3%	Pass
Matthew C. Miller	Subprime	9,274,486,239	33,839,949	21,095,528	NA	NA	0.36	0.23	38%	NA
ZIFFER	Secured Debt	2,598,993,688	10,420,866	6,947,110	NA	NA	0.40	0.27	33%	NA
WALLACE-PORINOV	SDA Non-ycrf	3,607,856,590	(4,057,168)	32,222,205	NA	NA	(0.11)	0.89	894%	NA
		\$149,378,142,950	\$1,700,966,544	\$1,678,410,920	\$42,616,820	2.51%	0.47	0.65	2.42	

Delinquent Loans kicked back (Ledger ALN)

0

Grand Total	\$149,378,142,950	\$1,678,410,920
Pricing File Total	\$149,378,142,950	\$1,678,410,920
Variance	\$0	\$0

# positions	Priced Inventory	Delinquent	Total
	818	0	818
Pricing positions			818
Variance			0

Total ALS position count

4907

	# of positions	MV	
Range Price	496	1,242,815,000	74.05%
Price Matrix	302	9,599,462	0.56%
Below Range	510	426,146,457	25.39%
Total	818	1,678,410,920	100%

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LBEX-BARFID 0006611

Comments	
The RAMP model is currently projecting much faster prepayments than actual. This has caused a variance in value. Research re-ran the valuation for the fixed rate portion of the population using a 100bp increase in rates which would have the same effect as slower prepays. The hybrid position was not re-run. Research is working on adjusting the prepayment model for both the fixed and hybrid.	96.4%
With no market related bid multiples available this asset class will not be tested unless the balance becomes material. At that point PC work will on developing a pricing methodology. Except for 6 positions totaling \$16 mm, all positions are below \$1mm MV.	1.3%
With no market related bid multiples available this asset class will not be tested unless the balance becomes material. At that point PC work will on developing a pricing methodology. All positions are under \$1mm in market value.	0.4%
With no market related bid multiples available this asset class will not be tested unless the balance becomes material. At that point work will on developing a pricing methodology. There are a total of 14 positions.	1.9%
	2.8%

check

0

0.00

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LBEX-BARFID 0006613

Lehman Brothers

Servicing Rights Price Verification
 Assn: v01 Zero Month - as of 3/30/2008

TRADER	ACCT NO	SECURITY NO	ISSUER	COUPON	MATURITY	POSITION	INV PRICE	COMMENT	CONCLUSION
Brendan A. Garvey	4AFB	OS6002	SARM 2005-SR OHIO SAVINGS	0.0	11/1/2035	27,739,630	0.000001	OK - Master serviced Loans	No remark
Brendan A. Garvey	4AFB	OC0039	SASCO 2003-39EX SR OCWEN	0.0	4/1/2035	22,213,456	0.000001	OK - Master serviced Loans	No remark
Brendan A. Garvey	4AF2	CV0042	SASCO 2007-RP1 SR COUNTRYWIDE	0.0	4/1/2037	9,826,220	0	OK - Master serviced Loans	No remark
Brendan A. Garvey	4AFB	R066	SASCO 2003-1A SR	0.0	7/1/2031	1,819,354	0.000001		No remark
Brendan A. Garvey	4AFB	WF0012	SARM 2004-7 SR WELLS	0.0	7/1/2031	1,507,596	0.000001	OK - Master serviced Loans	No remark
Brendan A. Garvey	4AFB	R113	SASCO 2002-11A SR	0.0	7/1/2031	163,664	0.00001	Below Scope	No remark
Brendan A. Garvey	41JS	GM0032	LXS 2007-4N SR GMAC WHOLE LOAN	0.0	5/25/2037	152,644	0.00001	Below Scope	No remark
Brendan A. Garvey	4AFB	GL0023	SARM 2006-11 SR COLONIAL WHOLE	0.0	2/1/2037	92,000	0.000001	Below Scope	No remark
Brendan A. Garvey	4AFB	R033	SASCO 1995-ALS-2 SR	0.0	7/1/2031	85,568	0.000001	Below Scope	No remark
Brendan A. Garvey	4AFB	R179	SASCO 2003-15A SR	0.0	7/1/2031	(29,969)	0.000001	Below Scope	No remark
						63,512,055	0.01%		
Total Brendan A. Garvey									
Matthew C. Miller	4A01	CV0043	SASCO 2007-MLN1 SR COUNTRYWIDE	0.0	5/25/2037	804,275,394	0.00001	OK - Zero Coupon; Master serviced Loans	No remark
Matthew C. Miller	4A77	R059	SASCO 2006-S4 SR ALS WHOLE LOA	0.0	12/1/2036	335,469,975	0.000001		No remark
Matthew C. Miller	4A77	CV0047	SASCO 2006-S2 WHOLE LOAN	0.0	9/25/2036	311,592,756	0.000001	OK - Zero Coupon; Master serviced Loans	No remark
Matthew C. Miller	4A77	R541	SASCO 2006-S3 SR ALS WHOLE LOA	0.0	10/1/2036	226,612,739	0.000001		No remark
Matthew C. Miller	4A01	GM0013	SAIL 2005-3 SR GMAC WHOLE LOAN	0.0	4/1/2036	135,603,933	0	OK - Zero Coupon; Master serviced Loans	No remark
Matthew C. Miller	4A01	R037	SASCO 2007-BC4 WHOLE LOAN	0.0	10/25/2036	124,845,936	0.000001		No remark
Matthew C. Miller	4A01	WF0062	SASCO 2006-03W1 SR WELLS WHOLE	0.0	1/1/2035	62,081,942	0.000001	OK - Zero Coupon; Master serviced Loans	No remark
Matthew C. Miller	4A01	R571	SASCO 2007-EC1 SR ALS WHOLE LO	0.0	2/1/2037	74,045,976	0.00001		No remark
Matthew C. Miller	4A01	HH0001	SASCO 2002-HF1 SR HOUSEHOLD	0.0	1/1/2035	60,747,203	0.000001	OK - Zero Coupon; Master serviced Loans	No remark
Matthew C. Miller	4A01	R577	SASCO 2007-EC2 SR WHOLE LOAN	0.0	4/1/2037	52,468,563	0.000001		No remark
Matthew C. Miller	4A01	R469	SASCO 2005-SC1	0.0	10/1/2035	26,325,915	0.000001		No remark
Matthew C. Miller	4A77	WF0050	SASCO 2005-S1 SR WELLS	0.0	9/1/2035	22,236,250	0.000001	OK - Zero Coupon; Master serviced Loans	No remark
Matthew C. Miller	4A77	WF0051	SASCO 2005-S3 SR WELLS	0.0	8/1/2035	20,899,523	0.00001	OK - Zero Coupon; Master serviced Loans	No remark
Matthew C. Miller	4A01	R066	SASCO 2007-BC3 SR ALS WHOLE LO	0.0	7/25/2037	18,630,696	0.00001		No remark
Matthew C. Miller	4A77	WF0022	SASCO 04-S3 SR WELLS	0.0	9/1/2034	15,255,810	0.0004	OK - Zero Coupon; Master serviced Loans	No remark
Matthew C. Miller	4A01	CH0017	SAIL 2003-BG5 SR OPTION ONE	0.0	1/1/2035	5,306,369	0.000001	OK - Zero Coupon; Master serviced Loans	No remark
Matthew C. Miller	4A01	R266	SAIL 2004-Z SR	0.0	7/1/2031	3,990,247	0		No remark
Matthew C. Miller	4A01	R066	SASCO 2006-Z SR ALS WHOLE LOAN	0.0	12/1/2036	3,804,695	0.00001		No remark

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

LBEX-BARFID 0006614

Matthew C. Miller	4A01	R525	SAIL 2005-3 SR ALS WHOLE LOAN	0.0	5/1/2036	3,069,602	0.000001			
Matthew C. Miller	4A01	QD0032	ARC 2002-BC4 SR JOVEN	0.0	1/1/2035	2,326,691	0.000001			No remark
Matthew C. Miller	4A01	WF0047	SASCO 2005-10 SR WELLS	0.0	8/1/2035	1,898,552	0		OK - Few Company Master services Loans OK - Few Company Master services Loans	No remark
Matthew C. Miller	4A01	HH0003	ARC 2002-BC6 SR HOUSEHOLD	0.0	1/1/2035	976,738	0.000001			Below Scope No remark
Matthew C. Miller	4A01	HH0002	ARC 2002-BC5 SR HOUSEHOLD	0.0	1/1/2035	905,638	0.000001			Below Scope No remark
Matthew C. Miller	4A01	WF0094	SASCO 2007-BC4 MSR WHOLE LOAN	0.0	10/29/2036	782,546	0			Below Scope No remark
Matthew C. Miller	4A01	WF0064	SASCO 2006-BC1 SR WELLS WHOLE	0.0	2/1/2036	360,745	0			Below Scope No remark
Matthew C. Miller	4A01	HQ0006	SAIL 2009-2 SR HOMEQ WHOLE LOA	0.0	2/1/2036	267,024	0			Below Scope No remark
Matthew C. Miller	4A01	R255	SAIL 2003-BC11 SR	0.0	1/25/2034	183,716	0.000001			Below Scope No remark
Matthew C. Miller	4A01	WF0067	SAIL 2009-3 SR WELLS WHOLE LOA	0.0	4/1/2036	108,807	0			Below Scope No remark
Total Miller						2,346,010,573	1.87%			
WALLACE-PORLINOY	4ME5	R102	SASCO 2002-AL1 SR	0.0	7/1/2031	35,497,117	0.000001		OK - Delinquency-performing loans. Servicing costs exceeds strip income. Reserve covers liability.	No Remark
WALLACE-PORLINOY	4ME5	R160	SASCO 2003-AL1 SR	0.0	7/1/2031	177,102,906	0.000001		OK - Delinquency-performing loans. Servicing costs exceeds strip income. Reserve covers liability.	No Remark
WALLACE-PORLINOY	4ME5	R190	SASCO 2003-AL2 SR	0.0	7/1/2031	201,638,064	0		OK - Delinquency-performing loans. Servicing costs exceeds strip income. Reserve covers liability.	No Remark
Total Wallace						414,237,987	0.32%			
ZIFFER	4A40	GM0037	SASCO 2007-RNP1 SR CIT WHOLE L	0.0	10/29/2036	339,885,164	0.000001			
ZIFFER	4A40	R034	SASCO 2007-RNP1 SR ALS WHOLE L	0.0	10/25/2036	317,850,793	0			
ZIFFER	4A40	GR0001	SASCO 2007-RNP1 SR CIT WHOLE L	0.0	10/25/2036	145,487,786	0.000001			Below Scope No remark
ZIFFER	4A40	GM0035	SASCO 2007-TC1 SR GMAC LEHMAN	0.0	7/25/2037	24,049,433	0.000001			
ZIFFER	4A40	R605	SASCO 2007-TC1 SR ALS LEHMAN M	0.0	7/25/2037	4,254,824	0.000001			
ZIFFER	4MSR	R370	BAYVIEW 2004-D SR	0.0	12/1/2034	1,010,799	0.000001			
ZIFFER	4A40	WM0011	SASCO 2007-DEL1 SR WANU WHOLE	0.0	1/1/2037	579,597	0.000001			Below Scope No remark
ZIFFER	4MSR	R301	BAYVIEW 2004-A SR	0.0	7/1/2031	363,207	0.000001			Below Scope No remark
ZIFFER	4MSR	R284	BAYVIEW 2004-1 SR	0.0	7/1/2031	250,595	0.000001			Below Scope No remark
ZIFFER	4MSR	R276	BAYVIEW 2003-G SR	1.0	7/1/2031	64,121	0.000001			Below Scope No remark
Total Ziffer						824,746,311				
Grand Total						3,648,366,924	2.14%	<i>of the population with zero remark</i>		
Total UPB						149,378,142,950				

Lehman Brothers

Synthetics - ABX

As of May 30 2008

Cusip	Index	Notional Amt	ABS Notional Amt	MTM	Ramp Avg Mark
0A08AFAA7	ABX-HE-A 06-1	(109,542,300)	9,003,211,700	(40,089,848)	31.88
0A08AFAB2	ABX-HE-A 06-2	616,100,001	10,685,770,215	567,066,667	11.75
0A08AFAC0	ABX-HE-A 07-1	169,950,000	5,722,464,000	159,854,215	5.88
0A08AFAD8	ABX-HE-A 07-2	141,500,000	1,117,324,000	105,367,935	9.50
0A08AGAA9	ABX-HE-AA 06-1	(503,000,000)	4,548,204,000	(133,331,349)	73.79
0A08AGAB0	ABX-HE-AA 06-2	(193,698,220)	5,424,608,220	(144,341,061)	34.00
0A08AGAC8	ABX-HE-AA 07-1	594,950,000	6,104,440,000	520,644,337	13.91
0A08AGAD6	ABX-HE-AA 07-2	278,000,000	2,273,390,000	221,245,827	14.14
0A08AHAA1	ABX-HE-AAA 06-1	210,500,000	7,140,050,000	10,766,149	93.75
0A08AHAB8	ABX-HE-AAA 06-2	(618,500,000)	7,471,600,000	(140,220,156)	77.46
0A08AHAC6	ABX-HE-AAA 07-1	(43,750,000)	7,814,050,000	(1,875,544)	58.64
0A08AHAD4	ABX-HE-AAA 07-2	(37,525,000)	4,010,689,000	(15,923,658)	53.88
0A08AIAA4	ABX-HE-BBB 06-1	357,350,000	8,324,657,650	312,232,974	12.48
0A08AIAB6	ABX-HE-BBB 06-2	222,252,501	12,466,200,763	209,838,341	5.46
0A08AIAC4	ABX-HE-BBB 07-1	60,965,000	2,959,495,000	57,635,363	5.25
0A08AIAD2	ABX-HE-BBB 07-2	155,000,000	494,700,000	143,480,056	6.96
0A08AOAA2	ABX-HE-BBB- 06-1	248,100,000	11,380,876,000	218,669,964	11.61
0A08AOAB3	ABX-HE-BBB- 06-2	780,912,500	15,076,895,524	737,270,771	5.36
0A08AOAC1	ABX-HE-BBB- 07-1	(106,955,000)	5,599,097,000	65,767,597	5.16
0A08AOAD9	ABX-HE-BBB- 07-2	107,000,000	470,836,000	100,192,422	5.89
0A08AVAB5	ABX-HE-PENAAA 06-2	(35,000,000)	185,000,000	(1,644,434)	92.95
0A08AVAD1	ABX-HE-PENAAA 07-2	(15,000,000)	65,000,000	(1,592,206)	64.04
0A08AWAC3	ABX-HE-PENAAA 07-1	(15,000,000)	85,000,000	(3,765,463)	74.89
0A08AWAA7	ABX-HE-PENAAA 06-1	(40,000,000)	40,000,000	83,763	97.89
Grand Total		2,224,609,482	128,463,559,072	2,947,332,662	

Sum of Notional Amt (Protection)				
category	Rating	Total	ABS Notional	% of Total
ABS	A	(153,992,299)	153,992,299	2.0%
	AA	(948,748,220)	948,748,220	12.5%
	AAA	(424,275,000)	424,275,000	5.6%
	BBB	(240,432,499)	240,432,499	3.2%
	BBB-	108,057,500	108,057,500	1.4%
ABS Total		(1,659,390,518)	1,875,505,518	24.7%
HOUSE	A	(250,000,000)	250,000,000	3.3%
	BBB	(65,000,000)	65,000,000	0.9%
	BBB-	(250,000,000)	250,000,000	3.3%
HOUSE Total		(565,000,000)	565,000,000	7.5%
NON PRIME	A	1,222,000,000	1,222,000,000	16.1%
	AA	1,200,000,000	1,200,000,000	15.8%
	AAA	100,000,000	100,000,000	1.3%
	BBB	1,089,000,000	1,089,000,000	14.4%
	BBB-	1,109,000,000	1,109,000,000	14.6%
NON PRIME Total		4,720,000,000	4,720,000,000	62.3%
PRIME	A	-	-	0.0%
	AA	(75,000,000)	75,000,000	1.0%
	AAA	(270,000,000)	270,000,000	3.6%
	BBB	12,000,000	12,000,000	0.2%
	BBB-	62,000,000	62,000,000	0.8%
PRIME Total		(271,000,000)	419,000,000	5.5%
Grand Total		2,224,609,482	7,579,505,518	100%

Markit	
Avg Markit Price	Difference
31.88	-
11.75	-
5.88	-
9.50	-
73.79	-
34.00	-
13.91	-
14.14	-
93.75	-
77.46	-
58.64	-
53.88	-
12.48	-
5.46	-
5.25	-
6.96	-
11.61	-
5.36	-
5.16	-
5.89	-
92.95	-
64.04	-
74.89	-
97.89	-

Lehman Brothers

Synthetics - CDS on ABS

As of May 30, 2008

Net Protection Notional	PC MTM	Ramp Desk MTM	TOTAL Variance	Securitized Products Variance
6,250,405,846	4,340,021,593	4,259,300,999	78,644,219	54,849,677

Price Testing Coverage Statistics
Trade Positions (Total)
Deals (Unique cusip)
Deals with MARKIT/FITCH consensus data at cusip level
Deals without consensus data (benchmarked from ABX index and ABX.HE scenario matrix provided by Markit Partners for risky duration)

#	% coverage (cusips)	Net Risk	% Risk coverage
12998			
1474	100%	\$6,211,905,846	100%
1377	93.42%	\$5,784,891,346	93.13%
97	6.58%	\$427,014,500	6.87%

Sources

1. Markit / Fitch Consensus at Cusip level
2. ABX index at Vintage and Rating level
3. Average of consensus based on Vintage and Rating level

**CDS ABS Spread Moves
Avg Consensus Spread**

Vintage Rating
2006AAA
2006AA
2006A+
2006A
2006A-
2006BBB+
2006BBB
2006BBB-
2006BB+

5/30/2008	4/30/2008	Change in Spread
1843	1734	109
5739	4640	1,099
7824	7639	185
7022	7248	-226
7188	6523	665
7729	5941	1,788
8147	7633	514
8303	7387	916
8177	8096	81

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

LBEX-BARFID 0006618

2006 AAA
2006 AA
2006 A+
2006 A
2006 A-
2006 BBB+
2006 BBB
2006 BBB-
2006 BB+

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

LBEX-BARFID 0006619

2006BB	8322	7949	373
2006BB-	8571	8483	88
2006B+	8815	8500	315
2006B	8745	8460	284
2006B-	8830	8425	405
2007AAA	4955	3895	1,060
2007AA	NA	NA	NA
2007A+	NA	NA	NA
2007A	8476	8575	-98
2007A-	7649	NA	NA
2007BBB+	NA	NA	NA
2007BBB	8423	8895	-472
2007BBB-	7723	NA	NA
2007BB+	8798	NA	NA
2007BB	NA	NA	NA
2007BB-	8546	8886	-340
2007B+	NA	8624	NA
2007B	8914	8960	-46
2007B-	9076	9140	-64

**BREAKOUT
YES-ABS**

6A8B	-	1,519,227	0	(1,519,227)
6A8C	-	1,499,905	0	(1,499,905)
6A88	(638,200,000)	(683,851,850)	(671,337,560)	12,514,290
6AVM	500,000,000	159,102,361	159,102,361	-
6AVS	5,533,014,820	4,074,568,607	4,113,967,362	39,398,756
PEA88	-	0	-	-
PEAVM	-	-	-	-
PEAVS	-	0	(0)	(0)
	5,394,814,820	3,552,838,251	3,601,732,163	48,893,912
6AJ0	(1,212,206,000)	(202,068,683)	(193,456,448)	8,612,234
6M12	140,505,143	62,493,000	59,675,316	(2,817,684)
	(1,071,700,857)	(139,575,683)	(133,781,133)	5,794,550

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

LBEX-BARFID 0006620

2006 BB
2006 BB-
2006 B+
2006 B
2006 B-
2007 AAA
2007 AA
2007 A+
2007 A
2007 A-
2007 BBB+
2007 BBB
2007 BBB-
2007 BB+
2007 BB
2007 BB-
2007 B+
2007 B
2007 B-

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

LBEX-BARFID 0006621

6AX1	208,250,000	159,519,922	158,967,612	(552,309)
6MM0	57,350,000	37,487,158	37,658,512	171,355
6MSW	97,269,000	87,419,601	87,159,941	(259,660)
M7Y	6,500,000	(9,479)	792,360	801,829
	369,369,000	284,417,201	284,578,416	161,215
<hr/>				
YES TOTAL	4,692,483,063	3,697,679,770	3,752,529,447	54,849,677
GRAND TOTAL	6,353,655,846	4,358,684,975	4,437,329,194	78,644,219

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

LBEX-BARFID 0006622

Lehman Brothers

Synthetics - CDS on CDO

As of May 30, 2008

Net Protection Notional
3,385,208,981

Price Testing Coverage Statistics
Trade Positions (Total)
Cusips (Unique)
Deals with MARKIT/FITCH consensus data at cusip level
Deals without consensus data (benchmarked from ABX index and ABX.HE scenario matrix provided by Markit Partners for risky duration)

Rating
AAA
AA
A
BBB
BBB-
Below BBB-

Approximatley 3.15% of the population is made up of A rating (1.43%), AA rating (1.72%), AAA rating (0.0%) with 96.85% made up of BBB and below.

BREAKOUT

Ramp Desk MTM	PC MTM	TOTAL Variance	Securitized Products Variance
1,184,342,817	1,197,642,656	13,299,839	12,349,499

#	% coverage (cusips*RD)	Net Notional	% coverage (Notional)
1910			
349	100%	\$3,385,208,981	100%
191	54.73%	\$1,762,272,951	52.06%
158	45.27%	\$1,622,936,031	47.94%

%
0.00%
1.72%
1.43%
4.01%
3.72%
89.11%

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

LBEX-BARFID 0006624

YES ABS DESK-CDO	
61VS	-
6A8B	1,404
6A8C	2,443
6AX1	48,750,000
6MDQ	31,619,638
6MHS	466,358,104
6MJB	2,722,991,349
6MRL	5,000,000
6MRX	60,000,000
6MUS	50,000,000
PEMJB	-
YES TOTAL	3,384,722,938
GAND TOTAL	3,385,208,981

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

LBEX-BARFID 0006625

225,594	82,117	(143,477)
115,625	(0)	(115,625)
57,500	-	(57,500)
28,870,772	27,781,087	(1,089,685)
26,134,378	21,049,045	(5,085,333)
238,408,684	218,358,482	(20,050,202)
856,948,641	897,540,746	40,592,105
4,470,611	4,536,667	66,056
19,090,278	17,963,005	(1,127,193)
9,292,500	8,652,853	(639,647)
(0)	-	0
1,183,614,582	1,195,964,082	12,349,499
1,184,342,817	1,197,642,656	13,299,839

CONFIDENTIAL TREATMENT REQUESTED BY BARCLAYS

LBEX-BARFID 0006626

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Synthetics - CMBX and TABX

As of May 30 2008

CMBX SUMMARY

cusip	origAmount	MTM(QUEST)	MTM(w/o 3fee)
137BEKAA0	(26)	4,094,699	4,094,699
137BEKAC6	(40)	3,946,690	3,946,690
137BEKAD4	(15)	2,995,464	2,995,464
137BENAA4	-	0	0
137BENAB2	(50)	2,501,689	2,501,689
137BENAC0	(5)	336,522	336,522
137BENAD8	-	0	0
137BEOAA2	-	(0)	(0)
137BEOAB0	(85)	31,789,112	31,789,112
137BEOAC8	(124)	40,911,622	40,911,622
137BEOAD6	(85)	17,348,488	17,348,488
137BEPAA9	-	-	-
137BEPAB7	-	-	-
137BEPAC5	(20)	5,227,461	5,227,461
137BEPAD3	(10)	1,858,356	1,858,356
137BERAA5	(195)	60,935,060	60,935,060
137BERAB3	(95)	48,612,437	48,612,437
137BERAC1	(10)	5,258,873	5,258,873
137BERAD9	(30)	14,002,950	14,002,950
137BESAA3	(20)	5,376,941	5,376,941
137BESAB1	(60)	24,005,590	24,005,590
137BESAC9	(35)	15,985,434	15,985,434
137BESAD7	(10)	3,478,250	3,478,250
(blank)			
Grand Total	(915)	288,665,638	288,665,638

TABX SUMMARY

cusip	origAmount	MTM(QUEST)	MTM(w/o 3fee)
8F936LAA9	-	(0)	(0)
8F936MAA7	(40.00)	36,705,556	36,705,556
8F936OAA3	-	0	0
8F936QAA8	(8.93)	8,255,118	8,255,118
8F936RAA6	40.00	(36,905,556)	(36,905,556)
8F936YAA1	(0.00)	(0)	(0)
TABX713BM	100.00	(83,902,778)	(83,902,778)
(blank)			
Grand Total	91.07	(75,847,659)	(75,847,659)

PC MTM	Variance	Average of Mark Px
4,094,699	-	84.24
3,946,690	(0)	90.12
2,995,464	0	88.08
(0)	(0)	96.38
2,501,689	0	95.00
336,522	0	93.27
-	(0)	94.89
(0)	0	81.71
31,789,112	-	73.62
40,911,622	(0)	67.00
17,348,488	(0)	79.54
-	-	84.55
-	-	79.02
5,227,461	-	73.86
1,858,356	0	81.39
60,935,060	0	68.73
48,612,437	(0)	48.82
5,258,873	-	47.37
14,002,950	-	53.25
5,376,941	0	73.10
24,005,590	(0)	59.98
15,985,434	(0)	54.30
3,478,250	(0)	65.15
288,665,638	(0)	77.98

PC MTM	Variance	Average of Mark Px	Average of MarkIT Px
(0)	-	6.25	6.25
36,705,556	-	7.75	7.75
0	(0)	7.25	7.25
8,255,118	0	7.50	7.50
(36,905,556)	(0)	7.25	7.25
(0)	(0)	7.20	7.20
(91,217,778)	(7,315,000)	83.90	91.32 Desk confirmed on 6/13 that position marked to \$90
(83,162,659)	(7,315,000)	8.66	8.80 Variance due to px differential

DERIVATIVE PRODUCTS

Review Date:

5/30/2008

USD LIBOR Swap Rates

USD ('000s)

Curve Point	LBSF Yield	LBSF Spreads	LBSF Rate	Broker Spread	Broker Rate
2y	2.637	81.00	3.4471		3.45203
3y	2.893	90.50	3.7983		3.80089
4y	3.149	89.25	4.0420		4.04538
5y	3.406	80.75	4.2132		4.21336
7y	3.661	79.50	4.4560		4.45657
10y	4.044	64.50	4.6890		4.68953
12y	4.044	76.25	4.8065		4.80372
15y	4.208	72.00	4.9281		4.92761
20y	4.372	65.50	5.0272		5.02991
25y	4.536	53.25	5.0688		5.07420
30y	4.700	38.50	5.0854		5.09115
40y	4.700	39.00	5.0904		5.09572

7.385

ALL IN SWAP RATE ANALYSIS

5y	4.569
7y	4.616
10y	4.685
12y	4.685
15y	4.736
20y	4.787
30y	4.889
40y	#REF!

Comments:

Used Markit Consensus Curve
Spreads from Bloomberg

Source:

Bloomberg

Method:

Close price

LEHMAN BROTHERS

Broker Spreads	Variance Spread	Variance Rate	Variance Spreads	Variance Total	Exposure	P/L Impact
34.75		0.49	(46.25)	(45.76)		-
38.75		0.26	(51.75)	(51.49)	20	5
40.75		0.34	(48.50)	(48.16)	224	76
42.75		0.02	(38.00)	(37.98)	207	4
42.75		0.06	(36.75)	(36.69)	(333)	(19)
41.75		0.05	(22.75)	(22.70)	(76)	(4)
49.25		-0.28	(27.00)	(27.28)	15	(4)
51.50		-0.05	(20.50)	(20.55)	(0)	0
53.00		0.27	(12.50)	(12.23)	0	0
49.50		0.54	(3.75)	(3.21)	(0)	(0)
44.25		0.57	5.75	8.32	(0)	(0)
45.38		0.53	6.38	6.91	0	0
					57	58

(738.5)

	Variance	Delta	Exposure
	4.993	207.41	8,784.10
	5.069	(332.58)	(15,077.20)
	5.177	(76.40)	(3,758.57)
	5.236	14.71	810.76
	5.310	(0.01)	(0.80)
	5.373	0.01	0.53
	5.398	(0.14)	(6.93)
N/A		#REF!	#REF!
		#REF!	#REF!

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Comment: kachiu:

The quotes are from 12/28 and the Risk is from 12/31