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Mgt Code	Legal Entity	Legal Entity ID	Acct No	Acct Name	Lead Acct No	PL 0	PL 1	PL 2	Sec Desc	Sec Nbr	Close Pos	CCY
2007												
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	Acct Level		0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	ALPHA D1 SARL IN DEFAULT	ALPHA2145	0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	ALPHA D1 SARL IN DEFAULT	ALPHA2548	0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	ALPHA D1 SARL IN DEFAULT	ALPHA5879	0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	ALPHA TOPCO EQUITY	ALPHATOPC	0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	ALPHA TOPCO LTD	ALPHA1398	0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	BETA TOPCO 1 LTD	BETATO686	0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	BETA TOPCO EQUITY	BETATOPCO	0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	DELTA LOAN	DELTA LOAN	0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	DELTA PREFCO LIMITED	WE369	1,418	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	DELTA TOPCO LIMITED	WE368	154,347,100	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	DELTA TOPCO LIMITED IN DEFAULT	WE370	552,823,297	USD
2008												
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	Acct Level		0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	DELTA PREFCO LIMITED	WE369	0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	DELTA TOPCO LIMITED	WE368	0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	CAAA	ALPHA POSITIONS - MTS	CAAA	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	DELTA TOPCO LIMITED IN DEFAULT	WE370	0	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	C133	SEERY'S MTS	C133	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	DELTA PREFCO LIMITED	WE369	1,418	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	C133	SEERY'S MTS	C133	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	DELTA TOPCO LIMITED	WE368	154,347,100	USD
22462	LEHMAN COMMERCIAL PAPER INC.	0045	C133	SEERY'S MTS	C133	FID CORPORATE	FID CORP-LOANS AMERICAS	HY LOAN HOLDS	DELTA TOPCO LIMITED IN DEFAULT	WE370	627,966,263	USD

Coupon	YTD Gross Trading PL	YTD Trading JE	YTD Cpn Carry	YTD Fin Carry	YTD Ttl Carry	YTD Gross Trading + Carry	YTD Net PL	Market Value
0.000	1,367,258	0	0	0	0	1,367,258	0	0
12.000	0	0	0	0	0	0	0	0
18.000	0	0	0	0	0	0	0	0
12.000	0	0	0	0	0	0	0	0
0.000	0	0	0	0	0	0	0	0
0.000	0	0	0	0	0	0	0	0
0.000	0	0	0	0	0	0	0	0
0.000	0	0	0	0	0	0	0	0
0.000	0	0	0	0	0	0	0	0
0.000	0	0	0	0	0	0	0	0
0.000	(0)	0	0	(7)	(7)	(7)	(0)	142
0.000	(0)	0	0	(73,278)	(73,278)	(73,278)	(0)	1,543,471
15.000	(129,898)	0	0	(3,624,162)	(3,624,162)	(3,754,059)	(129,898)	73,956,701
						(1,230,043)		
0.000	0	0	0	0	0	0	0	0
0.000	0	0	0	(1)	(1)	(1)	0	0
0.000	0	0	0	(9,473)	(9,473)	(9,473)	0	0
15.000	0	0	0	(456,428)	(456,428)	(456,428)	0	0
0.000	0	0	0	(1)	(1)	(1)	0	142
0.000	111,500,000	0	0	(26,163)	(26,163)	111,473,837	111,500,000	1,543,471
15.000	(1,114)	0	0	(1,291,395)	(1,291,395)	(1,292,509)	(1,114)	73,956,587

(5,585,748)
(2,792,874)