

Derivative Trade MTM Disputes																		
Current Status	Responsibility	Book Name	Book Site	Margin Analyst	Date Made Logged	MTM COB date	Legal Entity	Account ID	Account Name	Agv	GR	RAC ID	Product	Currency	Notional	Lehman MTM	Client MTM	Difference
<p>Please remember to:            Save and exit file after logging disputed deals.            Sort spreadsheet by 'Account Name'.            Move all Resolved disputes to the separate Resolved tab.</p>																		

OPEN





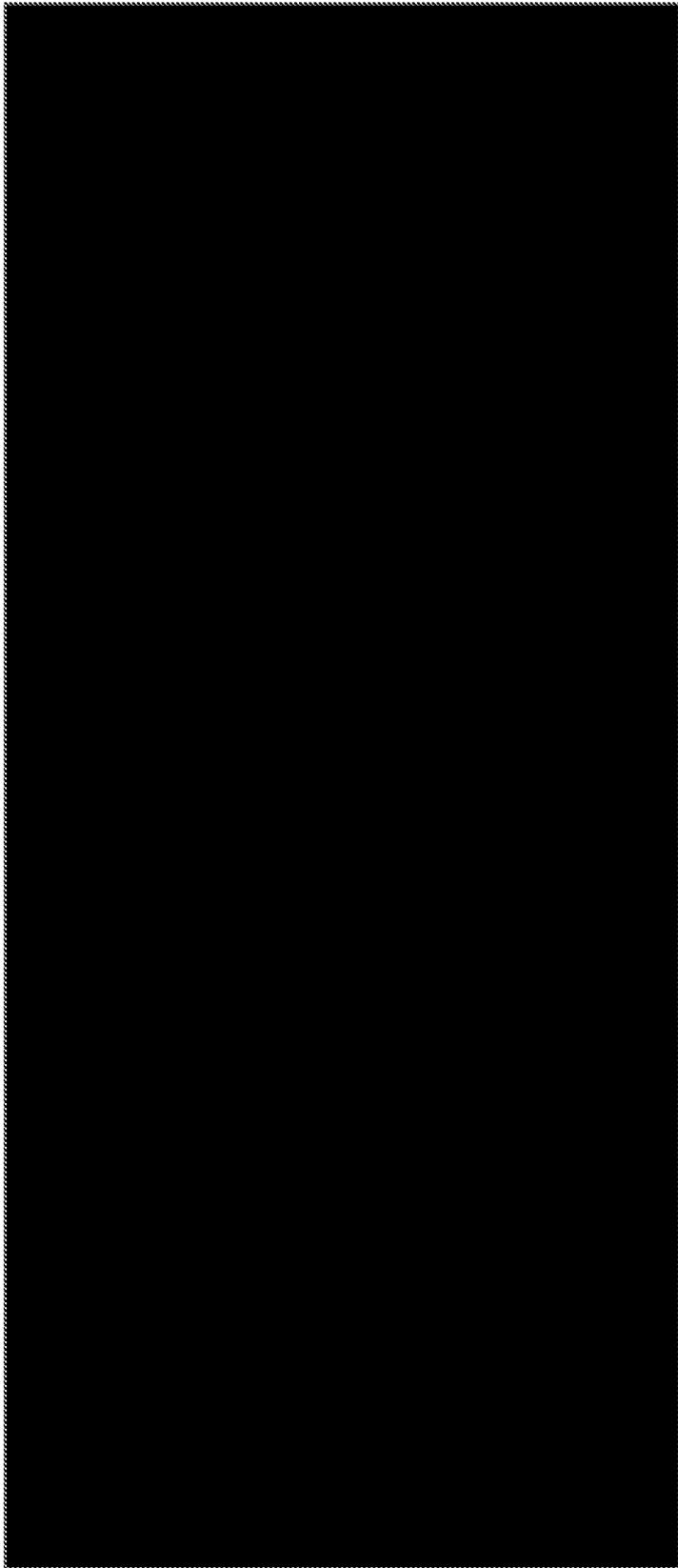


Resolved	NY	LT_MM_ITRX	LDN	krmenon	16-Apr-08	30-May-08	LBSF
Resolved	NY	LT_MM_ITRX	LDN	krmenon	25-Apr-08	30-May-08	LBSF
Resolved	NY	LT_MM_ITRX	London	gtalati	9-May-08	16-May-08	LBSF
Resolved	NY	HYLD_CDX	NY	gtalati	21-May-08	16-May-08	LBSF
Resolved	NY	INDEXJP_DEF	NY	gtalati	21-May-08	16-May-08	LBSF
Resolved	NY	INDICES2D400	LDN	gsethi	11-May-08	8-May-08	LBSF
Resolved	NY	160	LDN	gsethi	11-May-08	8-May-08	LBSF
Resolved	NY	Various	LDN	gsethi	11-May-08	8-May-08	LBSF
Resolved	NY	082098MJB	NY	gsethi	11-May-08	8-May-08	LBSF
Resolved	NY	082098MJB	NY	gsethi	11-May-08	8-May-08	LBSF
Resolved	NY	MUNI_BASIS_OPTI ONS	NY	TGLYNN	3-Jun-08	3-Jun-08	LBSF
Resolved	London	BRLRODFX	NY	dpanandi	4-Jun-08	3-Jun-08	LBSF
Resolved	London	BRLRODFX	NY	dpanandi	4-Jun-08	3-Jun-08	LBSF
Resolved	London	BRLRODFX	NY	dpanandi	4-Jun-08	3-Jun-08	LBSF
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Resolved	London	BRLRODFX	NY	dpanandi	4-Jun-08	3-Jun-08	LBSF
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Resolved	London	BRLRODFX	NY	dpanandi	4-Jun-08	3-Jun-08	LBSF
Resolved	London	BRLRODFX	NY	dpanandi	4-Jun-08	3-Jun-08	LBSF
Resolved	London	BRLRODFX	NY	dpanandi	4-Jun-08	3-Jun-08	LBSF
Resolved	London	BRLRODFX	NY	dpanandi	4-Jun-08	3-Jun-08	LBSF

Resolved	NY	INDEXXOVER400	London	jgupte	28-May-08	23-May-08	LBSF
Resolved	NY	LT_ST8_ITRX	London	jgupte	28-May-08	23-May-08	LBSF
Resolved	NY	26.00	London	jgupte	28-May-08	23-May-08	LBSF

Account ID	Account Name	Age	GID	RMS ID	Product	Currency
			20195266	20195266	CDS	
			20205122	20205122	CDS	
			20203561	20203561	CDS	
			3762834	3762834	Swaption	
			20174491	20174491	CDS	
			3683944	3683944	CDS	
			20204419	20204419	CDS	
			2576733	2576733	CDS	
			3267483	3267483	CDS	
			20181880	20181880	CDS	
			20205751	20205751	CDS	
			20195913	20195913	CDS	
			2726055	2726055	DEFAULTSWA	
			2527833	2527833	DEFAULTSWA	
			2309616	2309616	DEFAULTSWA	
			10022775	T07106437	EQUITYSWAP	
			2368433	2368433	CDS	
			2842935	2842935	CDS	
			2527676	2527676	CDS	
			3729415	3729415	EQUITY OPTION	
			2789173	2789173	CDS	
			2875573	2875573	CDS	
			2900187	2900187	CDS	
			3017290	3017290	CDS	
			2722147	594318L	SWPO	
			2337606	944L / 5179	SWPO	
			2710919	592158L	SWPO	
			2721637	594208L	SWPO	
			2187752	526L / 4815	SWPO	
			2190208	126L / 4821	SWPO	
			314203	264248L	SWPO	
			517471	374848L	SWPO	
			2721829	594238L	SWPO	
			2722131	594304L	SWPO	
			231807	218372L	SWPO	
			2532541	557458L	SWPO	
			3648580	1811207L	Index Swap	
			20215657	1306882	CDS	
			3489140	3489140	CDS	
			3040145	T07053865	EQUITYSWAP	

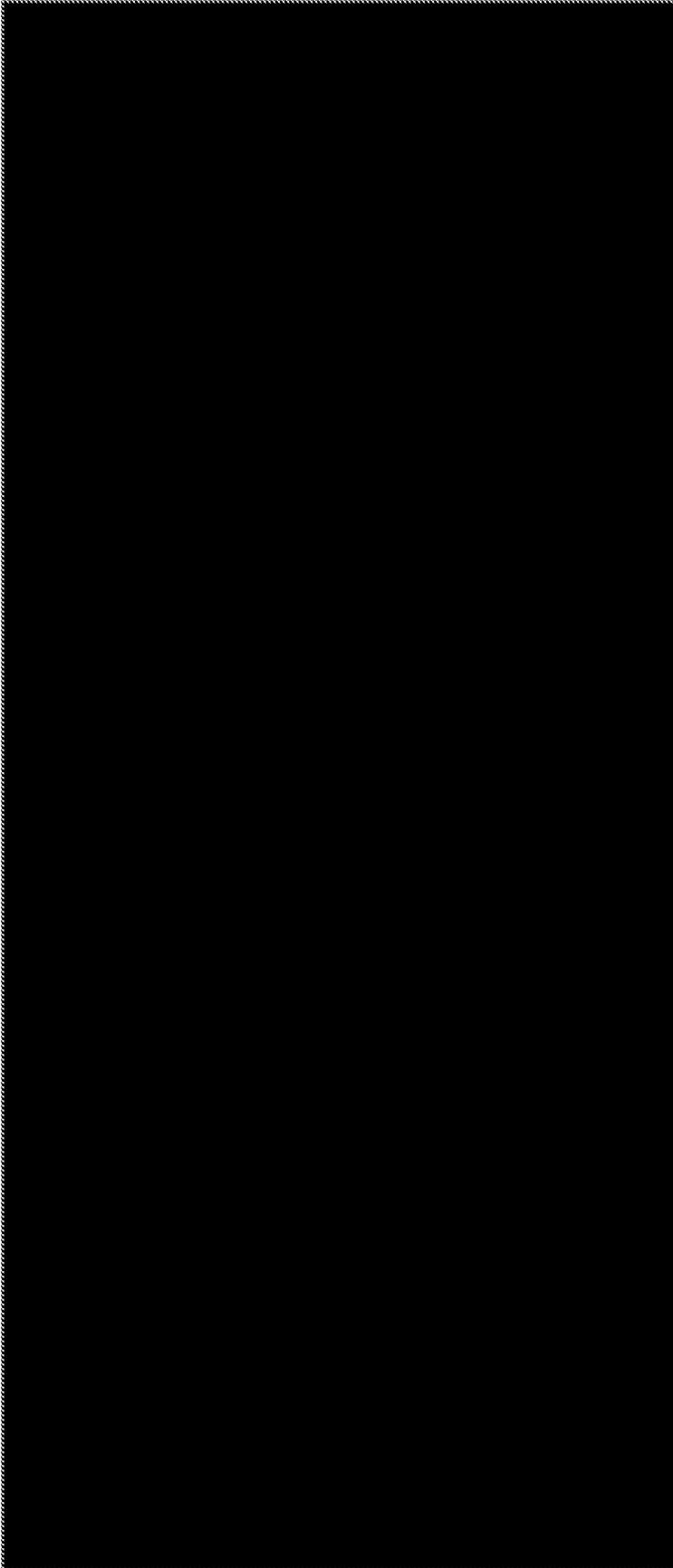
	2436296	2436296	DEFAULTSWA
	2548648	560200L	SWAP
	2689352	2689352	CDS
	2812781	2812781	CDS
	2920100	2920100	CDS
	3176315	3176315	CDS
	2756599	2756599	CDS
	2683379	2683379	CDS
	2687630	2687630	CDS
	3807425	3807425	CDS
	3425960	3425960	CDS
	3572851	3572851	JITY OPTION
	2817818	2817818	CDS
	2841002	2841002	CDS
	2879576	2879576	CDS
	2879591	2879591	CDS
	2741254	2741254	CDS
	<b>20029061</b>	<b>20029061</b>	<b>CDS</b>
	3079594	3079594	CDS
	3258043	3258043	CDS
	2750874	2750874	CDS
	2956294	2956294	CDS
	2851415	2851415	CDS
	20015414	20015414	CDS
	3452228	1692807L	USD
	20204412	20204412	USD
	2805469	2805469	USD
	3224000	3224000	USD
	3223997	3223997	USD
	3223999	3223999	USD
	3224001	3224001	USD
	3203780	3203780	USD
	2999182	2999182	USD
	3539724	1743185L	CNY
	3236570	3236570	USD
	3247015	3247015	USD
	3810689	3810689	USD
	20147838	20147838	CDS
	3223996	3223996	CDS
	3241959	3241959	CDS
	2350138	2350138	CDS
	2372551	2372551	CDS
	2625565	2625565	CDS



2673209	2673209	CDS
2673209	2673209	CDS
2210786	2210786	CDS
2264189	2264189	CDS
2522298	2522298	CDS
2595578	2595578	CDS
2595582	2595582	CDS
2598004	2598004	CDS
2598012	2598012	CDS
2598030	2598030	CDS
2631883	2631883	CDS
2668911	2668911	CDS
3037036	3037036	CDS

	3674624	3674624	Index Swap	
	2498894	2498894	CDS	EUR
	3228537	3228537	CDS	EUR
	3228512	3228512	CDS	EUR

2443046	2443046	CDS	EUR
2677976	2677976	CDS	EUR
2707303	2707303	CDS	EUR
2999180	2999180	CDS	USD
2683570	2683570	CDS	EUR
2704084	2704084	CDS	EUR
2780274	2780274	CDS	EUR



2701973	2701973	CDS	EUR
2701973	2701973	CDS	EUR
2756597	2756597	CDS	EUR
2797300	2797300	CDS	USD
20188741	20188741	CDS	USD
2034486	26202L	CDS	EUR
2087151	52242L	IRS	EUR
2193080	83550L	CDS	EUR
3077417	3077417	CDS	USD
3077420	3077420	CDS	USD
3475903	1703585L	SWAP	USD
3647208	579651L	SWAP	BRL
3010898	688377L	SWAP	BRL
3026947	823771L	SWAP	BRL
3039031	849615L	SWAP	BRL
3169719	688389L	SWAP	BRL
3177364	712177L	SWAP	BRL
3434361	794835L	SWAP	BRL
3489423	459491L	SWAP	BRL
3619431	459495L	SWAP	BRL
3670678	459493L	SWAP	BRL
3707223	577027L	SWAP	BRL
3711577	511995L	SWAP	BRL
2930377	506303L	SWAP	BRL
2930407	499047L	SWAP	BRL
2930409	809585L	SWAP	BRL



611	25048013	25048013	CDS	EUR
611	25014911	25014911	CDS	EUR
611	19807/75857	19807/75857	IRS	EUR

Notional	Lehman MTM	Client MTM	Difference	Status Comments
100,000,000	2,889,376	3,698,724	6,588,100	MTM difference has reduced.
10,000,000	22,797	1,525,644	1,548,441	MTM difference has reduced.
50,000,000	1,447,129	(493,823)	953,306	MTM difference has reduced.
15,000,000,000	43,823	713,250	757,073	MTM difference has reduced.
40,000,000	1,278,740	(528,651)	750,089	MTM difference has reduced.
10,000,000	151,174	401,554	552,728	MTM difference has reduced.
10,000,000	441,573	55,395	496,968	MTM difference has reduced.
4,000,000	384,175	82,174	466,349	MTM difference has reduced.
5,000,000	(453,550)	885,094	431,544	MTM difference has reduced.
66,000,000	3,486,766	(4,219,364)	(732,598)	MTM difference has reduced.
525,000,000	471,107	(1,266,384)	(795,277)	MTM difference has reduced.
4,000,000	168,000	(13,748,196)	(13,580,196)	MTM difference has reduced.
5,000,000	3,242,830	(1,824,233)	1,418,597	MTM difference has reduced.
5,000,000	3,223,072	(1,848,471)	1,374,601	MTM difference has reduced.
2,000,000	1,197,485	(665,888)	531,597	MTM difference has reduced.
0	6,924,542	#N/A	#N/A	No longer in CP portfolio
65,000,000	38,721,124	#N/A	#N/A	No longer in CP portfolio
500,000,000	(16,910,190)	17,900,286	990,096	MTM difference has reduced.
100,000,000	7,981,535	(6,994,502)	987,033	MTM difference has reduced.
9,000,000,000	0	1,426,984	1,426,984	MTM difference has reduced.
120,000,000	3,106,594	3,914,598	7,021,192	Not correct match
100,000,000	(5,085,922)	(6,252,102)	(11,338,024)	MTM difference has reduced.
1,000,000,000	(53,032,656)	55,091,134	2,058,478	MTM difference has reduced.
20,000,000	8,142,263	(9,136,887)	(994,624)	MTM difference has reduced.
900,000,000	49,974,075	(51,208,868)	(1,234,793)	MTM difference has reduced.
170,000,000	32,211,373	(32,711,016)	(499,643)	MTM difference has reduced.
265,000,000	31,863,325	(32,425,156)	(561,831)	MTM difference has reduced.
500,000,000	27,763,375	(28,449,371)	(685,996)	MTM difference has reduced.
250,000,000	27,712,048	(27,969,949)	(257,901)	MTM difference has reduced.
250,000,000	27,517,645	(27,758,994)	(241,349)	MTM difference has reduced.
200,000,000	24,090,762	(24,640,926)	(550,164)	MTM difference has reduced.
340,000,000	23,922,332	(23,618,759)	303,573	MTM difference has reduced.
400,000,000	22,123,646	(22,759,497)	(635,851)	MTM difference has reduced.
400,000,000	22,210,700	(22,659,855)	(449,155)	MTM difference has reduced.
188,000,000	22,060,384	(21,371,673)	688,711	MTM difference has reduced.
400,000,000	20,462,990	(20,679,811)	(216,821)	MTM difference has reduced.
150,000,000	3,912,825	1,038,308	4,951,133	MTM difference has reduced.
5,000,000	3,097,537	13,138	3,110,675	MTM difference has reduced.
800,000,000	10,232,069	(3,859,203)	6,372,866	MTM difference has reduced.
1,810,000,000	(4,836,402)	4,828,381	(8,021)	MTM difference has reduced.

20,000,000	1,109,021	(441,445)	667,576	MTM difference has reduced.
5,000,000,000	1,418,630	(1,436,370)	(17,740)	MTM difference has reduced.
2,205,000,000	(46,692,552)	47,319,812	627,260	MTM difference has reduced.
520,000,000	(22,278,044)	21,619,515	(658,529)	MTM difference has reduced.
330,000,000	(14,137,990)	13,720,077	(417,913)	MTM difference has reduced.
200,000,000	(29,249,078)	30,965,742	1,716,664	MTM difference has reduced.
60,000,000	42,386,893	(40,565,661)	1,821,232	MTM difference has reduced.
50,000,000	21,168,535	(20,004,061)	1,164,474	MTM difference has reduced.
50,000,000	21,168,535	(20,004,061)	1,164,474	MTM difference has reduced.
470,000,000	14,327,162	(14,319,950)	7,212	MTM difference has reduced.
225,000,000	(7,406,680)	7,402,479	(4,201)	MTM difference has reduced.
100,000,000	162,397	2,668,754	2,831,151	MTM difference has reduced.
2,000,000,000	29,648,632	(31,347,198)	(1,698,566)	MTM difference has reduced.
1,000,000,000	15,021,563	(15,865,948)	(844,385)	MTM difference has reduced.
1,350,000,000	29,286,949	(28,107,603)	1,179,346	<b>MTM difference has reduced to less than</b>
120,000,000	24,607,322	(25,117,431)	(510,109)	MTM difference has reduced.
1,547,500,000	25,685,460	(25,553,789)	131,671	MTM difference has reduced.
<b>600,000,000</b>	<b>22,348,464</b>	<b>(20,884,250)</b>	<b>1,464,214</b>	<b>MTM difference has reduced to less than</b>
680,000,000	25,425,754	(25,293,487)	132,267	MTM difference has reduced.
1,300,000,000	43,077,392	(42,161,061)	916,331	MTM difference has reduced.
395,000,000	16,634,876	(17,129,841)	(494,965)	MTM difference has reduced.
392,287,500	19,654,146	(19,865,469)	(211,323)	MTM difference has reduced.
865,255,000	24,749,458	(24,596,088)	153,370	MTM difference has reduced.
2,601,457,650	169,438,112	(172,646,205)	(3,208,093)	MTM difference has reduced.
750,000,000	-	-	-	<b>Trade Matured</b>
10,000,000	(8,517,427)	9,310,212	792,785	<b>MTM difference has reduced.</b>
9,483,775	(8,660,014)	8,035,982	(624,032)	<b>MTM difference has reduced.</b>
2,368,270	(1,636,948)	2,347,193	710,245	<b>MTM difference has reduced.</b>
2,204,941	(1,524,325)	2,185,587	661,262	<b>MTM difference has reduced.</b>
1,224,967	(846,847)	1,214,215	367,368	<b>MTM difference has reduced.</b>
1,102,470	(762,027)	1,092,659	330,632	<b>MTM difference has reduced.</b>
2,368,270	(1,649,858)	2,360,103	710,245	<b>MTM difference has reduced.</b>
4,025,293	0	0	0	<b>MTM difference has reduced.</b>
44,300,400	(167,954)	6,298,249	6,130,295	<b>MTM difference has reduced. Client box</b>
1,033,400,000.00	25,482,332	(24,890,614)	591,718	<b>MTM difference has reduced.</b>
516,700,000.00	12,535,748	(12,253,540)	282,208	<b>MTM difference has reduced.</b>
10,000,000	(8,519,167)	8,006,719	(512,448)	<b>MTM difference has reduced.</b>
24,750,000	1,562,373	(3,075,099)	(1,512,726)	<b>Deal terminated</b>
4,736,541	(3,274,476)	4,694,966	1,420,490	
4,083,225	(2,844,583)	4,069,143	1,224,560	
175,000,000	17,766,255	(17,491,440)	274,815	<b>MTM difference has reduced.</b>
150,000,000	9,611,211	(8,885,090)	726,121	<b>MTM difference has reduced.</b>
735,000,000	10,225,274	(9,520,088)	705,186	<b>MTM difference has reduced.</b>

750,000,000	10,433,953	(9,714,376)	719,577	MTM difference has reduced.
750,000,000	10,433,953	(9,714,376)	719,577	MTM difference has reduced.
380,000,000	8,227,415	(7,480,688)	746,727	MTM difference has reduced.
214,000,000	8,460,181	(7,783,143)	677,038	MTM difference has reduced.
50,000,000	6,522,805	(6,068,688)	454,117	MTM difference has reduced.
120,000,000	4,308,655	(3,860,854)	447,801	MTM difference has reduced.
625,000,000	8,694,960	(8,095,313)	599,647	MTM difference has reduced.
625,000,000	8,694,960	(8,095,313)	599,647	MTM difference has reduced.
170,000,000	4,545,539	(3,546,923)	998,616	MTM difference has reduced.
625,000,000	8,694,960	(8,095,313)	599,647	MTM difference has reduced.
612,500,000	8,521,061	(7,933,407)	587,654	MTM difference has reduced.
500,000,000	6,955,969	(6,476,250)	479,719	MTM difference has reduced.
150,000,000	5,385,819	(4,826,068)	559,751	MTM difference has reduced.
250,000,000	6,385,958	1,735,028	8,120,986	MTM difference has reduced.
900,000,000	19,363,164	(12,978,453)	6,384,711	MTM difference has reduced.
100,000,000	1,759,104	1,651,366	3,410,470	MTM difference has reduced.
100,000,000	1,759,104	1,651,366	3,410,470	MTM difference has reduced.
400,000,000	10,238,025	(9,301,323)	936,702	MTM difference has reduced.
170,000,000	4,351,160	(3,953,062)	398,098	MTM difference has reduced.
90,000,000	55,096,265	(54,665,512)	430,753	MTM difference has reduced.
9,287,882	0	0	0	MTM difference has reduced.
1,850,000,000	50,563,034	(50,405,174)	157,860	MTM difference has reduced.
1,850,000,000	50,563,034	(50,405,174)	157,860	MTM difference has reduced.
2,250,000,000	61,495,580	(61,303,590)	191,990	MTM difference has reduced.

462,500,000	12,640,758	(12,601,293)	39,465	<b>MTM difference has reduced.</b>
462,500,000	12,640,758	(12,601,293)	39,465	<b>MTM difference has reduced.</b>
1,015,000,000	37,742,179	(37,024,457)	717,722	<b>MTM difference has reduced.</b>
250,982,400	(7,632,589)	6,040,540	(1,592,049)	<b>MTM difference has reduced.</b>
701,000,000	(15,231,547)	15,287,950	56,403	<b>MTM difference has reduced.</b>
25,000,000	(1,065,863)	2,133,114	1,067,251	<b>MTM difference has reduced.</b>
410,000,000	68,319	1,035,092	1,103,411	<b>MTM difference has reduced.</b>
105,000,000	2,656,111	(1,320,470)	1,335,641	<b>MTM difference has reduced.</b>
20,000,000	19,063,722	(5,459,060)	13,604,662	<b>MTM difference has reduced.</b>
8,166,451	5,705,661	(3,114,989)	2,590,672	<b>MTM difference has reduced.</b>
80,000,000	108,290	7,727,462	7,835,752	<b>MTM difference has reduced.</b>
144,086,128	1	(37,440)	(37,440)	All figures for Banco & LB are in EUR
129,848,403	1	(341,940)	(341,939)	All figures for Banco & LB are in EUR
1,676,716,576	1	(9,131,419)	(9,131,418)	All figures for Banco & LB are in EUR
1,687,337,440	1	(12,127,023)	(12,127,022)	All figures for Banco & LB are in EUR
141,779,321	1	1,061,794	1,061,795	All figures for Banco & LB are in EUR
42,799,882	1	1,053,560	1,053,561	All figures for Banco & LB are in EUR
46,283,092	1	(637,828)	(637,827)	All figures for Banco & LB are in EUR
157,734,568	1	(1,653,099)	(1,653,098)	All figures for Banco & LB are in EUR
208,219,780	1	(1,466,503)	(1,466,502)	All figures for Banco & LB are in EUR
103,035,750	1	(973,692)	(973,691)	All figures for Banco & LB are in EUR
89,574,542	1	1,988,086	1,988,087	All figures for Banco & LB are in EUR
40,208,275	1	291,050	291,051	All figures for Banco & LB are in EUR
39,160,412	1	(57,897)	(57,896)	All figures for Banco & LB are in EUR
26,123,918	1	(46,304)	(46,303)	All figures for Banco & LB are in EUR
39,173,142	1	(63,675)	(63,674)	All figures for Banco & LB are in EUR

50,000,000	6,638,054	7,243,857	13,881,911
62,000,000	8,956,674	2,147,024	11,103,698
312,000,000	22,701,748	(11,893,178)	10,808,570



n 10 %.

n 10 %.

booked this trade in 2 legs

1  
1  
1





65994DBAG LBSF

65994DBAG LBSF

65994DBAG LBSF

**London**

**Senior:**

FID & Equity - Nick Slape

FID - Tony Ellis

Equity - Nadeem Klayani

FX - Laurence Covill

Credit - Charlie Gray

Interest Rates- Melvyn Grimwood

Equity - JP Fraichot

**New York**

Global Commodities and Foreign Exchange: Yong Huang

Interest Rates: Yong Huang

Credit: Scott Goswami

Equity: Jerry Shi

Mortgage: Joe Sapia

**Asia**

All asset classes: Dilan Abeyratne