

	Data		
PROFILE NAME	Sum of PAR VALUE	Sum of CollateralValue	Sum of CollateralMarginedValue
LCXX LCPI LIEN FREE EXCESS	2,102,316,170.14	1,788,120,227.10	1,788,120,216.84
LEXX LLSE LIEN FREE EXCESS	1,067,613.00	76,204,944.84	76,204,944.81
LGXX LGS LIEN FREE EXCESS	27,116,303,472.12	2,176,508.22	2,176,508.24
LGXX2 LEH EXCESS FBO JPM CHASE	511,792,512.00	242,187,451.07	242,187,450.57
LHXX LBHI LIEN FREE EXCESS	5,744,750,000.00	4,878,610,957.61	4,878,611,018.00
LPXX LBI LIEN FREE EXCESS	128,508,502.00	1,572.28	1,572.28
LPXX2 LIEN FREE EXCESS	905,024,273.00	7,305,066.38	7,161,829.86
<b>Grand Total</b>	<b>36,509,762,542.26</b>	<b>6,994,606,727.50</b>	<b>6,994,463,540.60</b>

CUST	Account	Loan Num	Email ID	Source Acct	SHELL_TYPE	PROFILE ID	PROFILE NAME	SHELL_AMT	REPO RATE	TERM_DATE	SEC_TYPE	Class	CUSIP	PAR_VALUE	CollateralValue
LEHM	LSE	1		LSE	SWEP	LXLEXX	LEXX Llse LIEN FREE EXCESS	76204944.81	0	9/19/2008	EQ	Equities	767204100	272,682.00	73,215,117.00
LEHM	LSE	1		LSE	SWEP	LXLEXX	LEXX Llse LIEN FREE EXCESS	76204944.81	0	9/19/2008	EQ	Equities	583840103	29,821.00	559,143.75
LEHM	LSE	1		LSE	SWEP	LXLEXX	LEXX Llse LIEN FREE EXCESS	76204944.81	0	9/19/2008	EQ	Equities	226406106	28,773.00	308,158.83
LEHM	LSE	1		LSE	SWEP	LXLEXX	LEXX Llse LIEN FREE EXCESS	76204944.81	0	9/19/2008	EQ	Equities	12721E102	11,999.00	546,194.49
LEHM	LSE	1		LSE	SWEP	LXLEXX	LEXX Llse LIEN FREE EXCESS	76204944.81	0	9/19/2008	EQ	Equities	859737207	9,455.00	83,298.55
LEHM	LSE	1		LSE	SWEP	LXLEXX	LEXX Llse LIEN FREE EXCESS	76204944.81	0	9/19/2008	EQ	Equities	71646E100	5,788.00	537,098.53
LEHM	LSE	1		LSE	SWEP	LXLEXX	LEXX Llse LIEN FREE EXCESS	76204944.81	0	9/19/2008	EQ	Equities	73935X575	4,068.00	77,332.68
LEHM	LSE	1		LSE	SWEP	LXLEXX	LEXX Llse LIEN FREE EXCESS	76204944.81	0	9/19/2008	EQ	Equities	153501101	2,908.00	31,839.04
LEHM	LSE	1		LSE	SWEP	LXLEXX	LEXX Llse LIEN FREE EXCESS	76204944.81	0	9/19/2008	EQ	Equities	404280406	2,119.00	154,411.54
LEHM	LSE	1		LSE	SWEP	LXLEXX	LEXX Llse LIEN FREE EXCESS	76204944.81	0	9/19/2008	MUNI	Muni	65820ELV0	205,000.00	208,861.75
LEHM	LSE	1		LSE	SWEP	LXLEXX	LEXX Llse LIEN FREE EXCESS	76204944.81	0	9/19/2008	MUNI	Muni	83754LAB3	495,000.00	483,718.86
LEHM	LXC	1		LCD	SWEP	LXLCXX	LCXX LCPI LIEN FREE EXCESS	1788120217	0	9/18/2008	ABS	CDO	49567YAA5	980,000,000.00	972,268,524.17
LEHM	LXC	1		LCP	SWEP	LXLCXX	LCXX LCPI LIEN FREE EXCESS	1788120217	0	9/18/2008	MTN	Corporate	R3JNRNOTE	272,591,489.00	67,323,930.12
LEHM	LXC	1		LCD	SWEP	LXLCXX	LCXX LCPI LIEN FREE EXCESS	1788120217	0	9/18/2008	CMO	Corporate	78403WAA6	600,000,000.00	478,335,249.42
LEHM	LXC	1		LCP	SWEP	LXLCXX	LCXX LCPI LIEN FREE EXCESS	1788120217	0	9/18/2008	CORP	Corporate	H20083FRN	157,054,343.78	167,376,480.31
LEHM	LXC	1		LCP	SWEP	LXLCXX	LCXX LCPI LIEN FREE EXCESS	1788120217	0	9/18/2008	CORP	Corporate	APQCAYMAN	41,633,014.42	41,633,014.42
LEHM	LXC	1		LCP	SWEP	LXLCXX	LCXX LCPI LIEN FREE EXCESS	1788120217	0	9/18/2008	CORP	Corporate	PQHDSFRNA	71,037,322.94	71,183,028.66
LEHM	LXG	17		LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	PTA	CMO	SASC25AP1	658,926,317.00	3.98
LEHM	LXG	17		LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	PTA	CMO	SAS98RF22	267,707,289.00	22,586.17
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	525170BF2	74,556,000.00	38,736.59
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SAM0	71,684,000.00	19,028.84
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SDT2	67,210,000.00	5,675.98
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	78710DAJ7	67,000,000.00	0.03
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SCX4	54,350,000.00	396.77
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SAR9	53,200,000.00	2,363.91
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	32028JAR0	46,937,000.00	-
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	CDO	74732XAF4	41,095,000.00	240,182.10
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SAT5	40,473,000.00	2,936.03
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	78710DAA6	39,030,000.00	54,727.09
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	784002AN7	38,000,000.00	59,198.85
LEHM	LXG	17		LFA	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	GNM1	Agency MBS	36225ADL1	35,338,886.00	412.68
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	225411AA5	34,950,000.00	37,136.40
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	78710DAE8	34,400,000.00	56,627.14
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	52519EAA2	33,849,405.00	0.14
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SAP3	33,400,000.00	3,930.63
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	784002AP2	27,650,000.00	40,873.36
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	78710DA3	27,100,000.00	53,713.81
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	97316BAG5	25,353,000.00	0.01
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	04543HAA6	23,679,000.00	14,954.49
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	393505W65	23,600,000.00	21.58
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SAX6	23,599,000.00	2,433.16
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	047445AC5	23,151,000.00	0.12
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	784002AJ6	23,000,000.00	-
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	393505Y48	20,500,000.00	22.57
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SDU9	20,010,000.00	46,966.77
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	55311BAA1	19,650,000.00	872.19
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	32027AAM1	19,236,000.00	-
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	007625AE6	18,700,000.00	3,690.60
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	20846QH66	18,200,000.00	0.80
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	78710DAK4	17,800,000.00	0.01
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	393505XK3	16,425,000.00	0.01
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	20846QBS6	15,200,000.00	0.25
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	20846QCT3	15,000,000.00	0.07
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	784002AE7	15,000,000.00	139.97
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	20846QGG7	15,000,000.00	0.45
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SCG1	14,660,000.00	2,775.93
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	57643KAA6	14,550,000.00	18,251.84
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	436944AF9	13,800,000.00	692.31
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80383FAA3	13,250,000.00	16,404.34
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	78710EAE6	13,190,000.00	373.73
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	393505LZ3	12,950,332.00	0.52
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382QAH5	12,850,000.00	0.01
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SAW8	12,826,000.00	2,311.01
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SCZ9	12,700,000.00	0.01
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	CDO	56063DAD9	12,500,000.00	266,096.42
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	CDO	94769WAL7	12,500,000.00	137,911.81
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	32028JAM1	12,334,000.00	-
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	393505P48	12,300,000.00	0.03
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SDL9	12,125,000.00	24,746.33
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SAY4	11,120,000.00	2,794.44
LEHM	LXG	17		LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	32028JAN9	10,621,000.00	-

LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382QB50	10,300,000.00	30,957.98
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	009341AP3	10,000,000.00	25,999.66
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80383AAA4	9,910,000.00	1,568.30
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	542514SQ8	9,545,000.00	1.77
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	32027AAG4	8,744,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	32028JQA2	8,565,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	32028JAP4	8,565,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	54239GAB0	8,290,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	820018CC1	8,000,000.00	6,628.31
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	20846QDX3	8,000,000.00	0.35
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	CDO	87483UAC0	8,000,000.00	8.00
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	393505T77	8,000,000.00	0.06
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	393505MT6	8,000,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	32027AAK5	7,994,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	20846QCU0	7,800,000.00	7.88
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	393505Z96	7,700,000.00	3.78
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382LAA1	7,410,000.00	285.14
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	784002AF4	7,400,000.00	19,548.17
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	22541QTW2	7,250,000.00	0.01
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	PTA	CMO	0000*MW19	7,000,000.00	630.00
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	CDO	351588AD0	7,000,000.00	513.07
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	71085QAA9	7,000,000.00	403.31
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	32027AAJ8	6,745,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	783898AH2	6,710,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	20846QDY1	6,500,000.00	0.06
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SDR6	6,500,000.00	7,219.09
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	78710DAC2	6,000,000.00	10,940.05
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	CDO	05354TAL1	6,000,000.00	75,575.66
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	20846QB00	6,000,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	CDO	83744UAL4	5,750,000.00	15,684.80
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	57644BAA5	5,325,000.00	17.83
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382AAB3	5,290,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	78710DAD0	4,950,000.00	21,037.51
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	CDO	48206BAH9	4,500,000.00	0.41
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	20846QEU8	4,200,000.00	0.19
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	52524MAQ2	4,080,000.00	0.04
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SCK2	4,000,000.00	8,406.64
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	393505K50	4,000,000.00	0.83
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	784002AB3	4,000,000.00	17,000.00
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80385TAA1	3,910,000.00	166.21
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	784002AH0	3,650,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	71085RAB5	3,400,000.00	511.04
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	CDO	83744UAM2	3,250,000.00	0.05
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	32027AAH2	3,245,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	784002AM9	3,200,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	436944AK8	3,000,000.00	50.09
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SCY2	3,000,000.00	6,796.46
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	000778BR0	3,000,000.00	958.71
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	20846QHS0	3,000,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	20846QBR8	2,820,000.00	0.02
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	78710DAF5	2,650,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	700699AB7	2,500,000.00	1,572.15
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	2254584K1	2,000,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382SCH9	1,875,000.00	6,640.63
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	MTN	Corporate	21988GCK0	1,846,000.00	0.18
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	542394AB7	1,300,000.00	2,168.04
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	54240KAA0	1,000,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	86358ERK4	800,000.00	14.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	CDO	00082WAE0	500,000.00	963.56
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	20846QJB5	500,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	81375XAP9	435,000.00	177.84
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	31561NAB1	250,000.00	590.65
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	CDO	55313HAA6	211,500.00	273.98
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	007625AH9	210,000.00	61.63
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	80382QBJ0	200,000.00	160.70
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	86363JAK4	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	86363JAF5	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	80384K202	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	92927M207	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	302447206	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	302436209	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	31562A201	100.00	-

LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	80383V209	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	80383N108	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	30247X206	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	302444104	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	80384M109	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	055689202	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	86363JAC2	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	05568L204	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	86363JAE8	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	86363JAJ7	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	86363JAA6	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	50181D107	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	80384L200	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	80385V207	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	86363JAB4	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	86363JAH1	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	86363JAG3	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	80385T202	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	787109206	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	ABS	ABS	86363JAD0	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	055684203	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	EQ	Equities	80385B201	50.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FNMA	Agency Securities	31359RLZ3	1,200,000.00	0.19
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FNMA	Agency Securities	31359PJE7	130,530,000.00	1,504.95
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FNMA	Agency Securities	31359UY90	90,160,000.00	2,604.77
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FNMA	Agency Securities	31359X2P3	13,000,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FNMA	Agency Securities	31359U4P7	78,028,453.00	6,624.91
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FNMA	Agency Securities	31359U4N2	41.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FNMA	Agency Securities	31393ELS6	747,643,879.00	3,709.98
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	525248BG4	2,465,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	525248BH2	1,848,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	525248BJ8	1,642,941.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52519NGL2	448,747,003.00	-
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	02662AAE2	11,582,000.00	0.12
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	12639LAA5	690,203,009.00	9,999.62
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	23243BAD6	1,250,968,035.00	4,297.78
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	23321PD88	117,450,000.00	5,060.34
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	30228EAC6	15,000,000.00	1.33
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	317350AP1	901,385,428.00	81.86
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	32027AAL3	9,243,000.00	33,238.50
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	361849JU7	30,200,000.00	978.13
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	39639LBD2	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	46254TDT8	7,715,277.00	0.13
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	46625YG64	23,300,000.00	104.47
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	50179HAA0	8,000,000.00	483.22
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	525225108	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52524SAC0	2,245,760.00	0.02
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52524NAG2	2,300,490,000.00	4,191.19
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52524NAJ6	2,300,490,000.00	20.96
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52521TAJ6	104,544,959.00	5.90
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	525220AL3	275,713,000.00	1.91
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52519SAP8	27,048,738.00	0.03
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52525AAP9	1,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	525249AQ1	2,555,000.00	0.03
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	525249AR9	2,555,000.00	0.03
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	525249AS7	3,322,000.00	0.03
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52522XAW7	100,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52522XAX5	100,000.00	0.10
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52520RAY8	664,178.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52520TAZ1	256,560.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52518RAZ9	5,000,000.00	9.81
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52522UBB8	100,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52521YBK1	100,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52521YBL9	100,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52524YBR3	25.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	525220BV3	100,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52524VBZ1	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52521RD75	1,486,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52521RDU2	1,041,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52521RDV0	742,680.00	-
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52519NGK4	1,212,512,208.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52519NKN3	47,100,000.00	2,237.72

LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52519NKU7	884,690,398.00	12,973.79
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52519NMT8	880,890,372.00	4,159.07
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	52519NMU5	206,392,348.00	15,089.28
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	59023UAG7	195,482,129.00	5,449.46
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	655355AC9	4,900,000.00	17.41
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	675748AS6	50,000.00	4.12
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	761118RY6	350,000,000.00	407,050.49
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	783898AA7	8,000,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	783898AE9	8,800,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	783898AF6	4,500,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	783898AG4	7,400,000.00	0.01
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	783766RX8	14,197,543.87	758.07
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	784002AK3	22,280,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	78710EAA4	8,480,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	78710EAB2	6,520,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	78710DAB4	1,390,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	78710EAC0	4,975,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	78710EAD8	14,000,000.00	0.92
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	78710DAH1	3,450,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80386A202	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80385BAA0	2,800,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80383DAA8	28,200,000.00	42,425.13
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80383DAB6	510,000.00	2,403.38
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	803827AE4	18,250,000.00	4,917.69
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	803827AF1	5,450,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382QAK8	2,375,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SAL2	2,755,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382QAM4	3,330,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382QAN2	8,150,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382QAP7	2,450,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382QAQ5	8,625,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382QAR3	8,450,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SAS7	30,125,000.00	4,371.70
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382QAW2	1,000,000.00	2,175.28
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SAZ1	5,300,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SBB3	7,300,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SBC1	36,569,000.00	1,130.89
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382QBD3	3,000,000.00	0.02
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SBD9	7,500,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382QBH4	12,800,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SBBK3	12,500,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SBP2	5,500,000.00	529.45
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382QBR2	2,000,000.00	3,759.53
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382QBT8	11,200,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382QBY7	1,000,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SDM7	6,660,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SDS4	10,500,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SDV7	14,000,000.00	0.01
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SDW5	20,130,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	80382SEA2	1,000,000.00	0.01
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	743947AL7	8,560,963.91	28.89
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358R5M5	2,681,000.00	283.19
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358R5P8	1,416,000.00	56.86
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358R7L5	827,391,137.00	46.94
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86360NAB8	1,059,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86360NAC6	958,388.00	0.03
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86360NAF9	2,448,909.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86361PAH9	21,000,000.00	840.87
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86362TAQ0	1,500,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86365BAT0	1,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358DAT5	1,000.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86364CAW2	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86364CAX0	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86364CAY8	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86359AAZ6	242,826,100.00	0.02
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86364DBL3	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86363GBN3	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86363GBP8	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86363GBQ6	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86363GBR4	100.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86359BCB5	55,118,742.00	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86359BCU3	38,157,000.00	9,585.28

LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358RDG9	38,055,358.00	-	3.21
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358RE37	399,029,000.00	-	14,489.72
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863579EM6	6,479,363.00	-	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358RFC6	5,430,172.00	-	375.53
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863573FD8	211,567,133.00	-	5,273.13
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358RFY8	1,337,965.00	-	96.73
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358RFG8	1,116,000.00	-	-
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863572GG2	77,363,069.34	-	786.59
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358AHG1	1,017,000.00	-	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358EHP4	1,831,574,666.00	-	190.92
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863572HU0	423,727,000.00	-	37,526.65
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863572HW6	272,097,000.00	-	3,840.25
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358EJD9	841,054,435.00	-	63.03
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358EJT4	2,320,581,249.00	-	306.48
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863579KK3	148,000,000.00	-	10,128.88
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358RLB1	11,740,528.00	-	1,474.78
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358RLX3	796,524.00	-	74.29
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863573MP3	2,000.00	-	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863579NC8	122,583,000.00	-	1,168.51
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358RP50	234,221,000.00	-	3,373.09
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863572QP1	16,996,278.00	-	2,333.95
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863579QR2	473,971,000.00	-	10,911.76
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863573QS3	921,484.00	-	0.01
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863573QX2	1,000.00	-	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863573SP7	35,000,000.00	-	364.59
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86359BSR3	541,391,543.00	-	6,283.73
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863573TT8	40,000,000.00	-	4.05
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863572UG6	142,534,738.00	-	18,847.91
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863572UJ4	109,534,738.00	-	1,151.78
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	863579W95	2,664,000.00	-	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358RWT0	5,037,230.00	-	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	86358RXS1	215,385.00	-	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	973155AF1	27,452,000.00	-	0.27
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	G7816CCL7	2,000,000.00	-	0.01
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	SASC98RF4	219,882,486.00	-	9,080.60
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CMO	CMO	SCSO98RF4	185,089,544.00	-	10,732.69
LEHM	LXG	17	LFC	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FGRA	Agency CMO	3133T24G2	218,595,863.00	-	685.08
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CORP	Corporate	21988K362	17,202.00	-	-
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CORP	Corporate	483ESC984	17,072,000.00	-	17.07
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CORP	Corporate	21988GCH7	55,954,000.00	-	5.60
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CORP	Corporate	16705EEN9	19,000,000.00	-	0.74
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CORP	Corporate	21988GAZ9	6,971,850.00	-	0.70
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CORP	Corporate	21988GBT2	1,210,000.00	-	0.12
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CORP	Corporate	21988GCC8	25,180,000.00	-	2.52
LEHM	LXG	17	LSP	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CORP	Corporate	G19542AG7	5,000,000.00	-	0.05
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CORP	Corporate	21988KAD9	353,000.00	-	0.04
LEHM	LXG	17	LSD	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	CORP	Corporate	21988KAC1	455,000.00	-	0.05
LEHM	LXG	17	LFC	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FNRA	Agency CMO	31358TXC8	40,000,000.00	-	0.61
LEHM	LXG	17	LFC	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FNRA	Agency CMO	31358TXE4	100,000,000.00	-	1.54
LEHM	LXG	17	LFC	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FNRA	Agency CMO	31396X7L2	106,022,548.00	-	623.32
LEHM	LXG	17	LFC	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FNRA	Agency CMO	31358DR62	2,000,000.00	-	0.02
LEHM	LXG	17	LFC	NTRT	LXLGXX	LGXX LGSI LIEN FREE EXCESS	2176000	0	9/22/2008	FNRA	Agency CMO	31359PUB0	165,377,139.00	-	992.70
LEHM	LXH	1	LCE	TRIT	LXLHXX	LHXX LBHI LIEN FREE EXCESS	4878000000	0	9/15/2008	ABS	ABS	852079AB8	1,384,050,000.00	-	709,235,440.58
LEHM	LXH	1	LCE	TRIT	LXLHXX	LHXX LBHI LIEN FREE EXCESS	4878000000	0	9/15/2008	ABS	ABS	92336PAA4	1,352,600,000.00	-	1,161,275,471.97
LEHM	LXH	1	LCE	TRIT	LXLHXX	LHXX LBHI LIEN FREE EXCESS	4878000000	0	9/15/2008	CP	Commercial Paper	31465DJR6	1,001,300,000.00	-	1,001,300,000.00
LEHM	LXH	1	LCE	TRIT	LXLHXX	LHXX LBHI LIEN FREE EXCESS	4878000000	0	9/15/2008	CP	Commercial Paper	31465DJH8	1,001,200,000.00	-	1,001,200,000.00
LEHM	LXH	1	LCE	TRIT	LXLHXX	LHXX LBHI LIEN FREE EXCESS	4878000000	0	9/15/2008	CP	Commercial Paper	31465DJP0	1,001,100,000.00	-	1,001,100,000.00
LEHM	LXH	1	LCE	TRIT	LXLHXX	LHXX LBHI LIEN FREE EXCESS	4878000000	0	9/15/2008	ABS	ABS	722490AA7	4,500,000.00	-	4,500,045.06
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52520L808	60,000,000.00	-	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52522M333	49,936,300.00	-	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52522M366	40,000,000.00	-	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52522M556	30,500,000.00	-	19,154,000.64
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52520L428	30,000,000.00	-	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52522M622	25,000,000.00	-	7,750,000.06
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52520L261	25,000,000.00	-	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52522M390	25,000,000.00	-	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52522M382	25,000,000.00	-	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52520L469	22,500,000.00	-	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52520L352	20,000,000.00	-	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52520L303	20,000,000.00	-	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52520L360	20,000,000.00	-	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	5000000000	0	9/19/2008	EQ	Equities	52522M507	19,399,140.00	-	-

LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520L139	19,214,000.00	65,500,524.46
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520L501	10,000,000.00	7,290,000.32
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520L287	10,000,000.00	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520L246	10,000,000.00	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520L857	8,000,000.00	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52522M549	6,500,000.00	20,984,498.83
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520L220	5,800,000.00	36,934,400.18
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52522M457	5,000,000.00	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520L345	5,000,000.00	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520L295	5,000,000.00	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520L873	4,025,500.00	35,368,040.17
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520L865	3,577,900.00	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52522M564	2,500,000.00	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52522M465	2,000,000.00	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520L329	1,750,000.00	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52522L434	800,000.00	45,248,001.10
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520L311	200,000.00	-
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52522L731	49,965.00	2,360,346.68
LEHM	LXI	5	LSS	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52522L749	38,000.00	1,697,459.93
LEHM	LXI	5	LSE	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52520W317	907.00	90.70
LEHM	LXI	5	LSE	NTRP	LXLGXX2	LGXX2 LEH EXCESS FBO JPM CHASE	500000000	0	9/19/2008	EQ	Equities	52519Y209	800.00	88.00
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	290143106	2,413,400.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	161420112	1,999,992.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	00685R839	1,489,900.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	716437108	518,300.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	MMP	MONEY MARKET	64122D605	505,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	30247C103	500,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	00685R300	491,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	402571103	372,223.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	389908104	287,274.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	161420120	250,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	761901107	230,239.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	42979U102	202,671.00	18.24
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	00754U101	103,884.00	9.35
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	936586403	100,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	MMP	MONEY MARKET	74437C309	72,300.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	668074107	64,400.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	83414F201	47,800.00	4.30
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	14444T309	10,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	00504M102	5,770.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	G3529L102	5,110.00	0.48
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	MMP	MONEY MARKET	G84306102	5,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	21988G775	5,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	33761P104	4,500.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	989349105	4,400.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	126335991	3,200.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	45256B101	1,809.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	05607L109	1,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	14067B106	1,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	983889106	700.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	369487202	500.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	210430104	500.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	EQ	Equities	02904L106	300.00	0.03
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORP	Corporate	13199ADC2	7,715,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORX	Corporate	12589R203	28,380.00	0.50
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORX	Corporate	247990658	1,039,855.00	93.59
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORX	Corporate	741929AP8	3,331,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORX	Corporate	302088AP4	8,535,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORX	Corporate	74373LAA5	5,272,095.00	474.49
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORX	Corporate	590479AB7	580,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORX	Corporate	461203AD3	100,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORX	Corporate	U03173AA6	380,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORX	Corporate	129603AB2	4,125,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORX	Corporate	074002AA4	20,000.00	161.97
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORX	Corporate	739308AA2	3,750,000.00	-
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	CORX	Corporate	232503AG7	80,935,000.00	809.35
LEHM	LXI	10	LSS	SWEP	LXLPXX	LPXX LIEN FREE EXCESS	1572.27	0	9/22/2008	PDRM	Other (DTC)	297862AA2	3,000,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	ABS	CDO	39806AAA9	51,000,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	ABS	CDO	30243RAB0	17,500,000.00	623,939.08
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	ABS	CDO	876714AAA4	15,000,000.00	236,016.66
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	MTN	Corporate	G06099AC2	5,000,000.00	450.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	ABS	CDO	38143GAD4	3,000,000.00	99,275.00

LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CDL	MONEY MARKET	52521EDH0	2,309,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	MTN	Corporate	524908R77	2,000,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	ABS	CDO	129609AA1	2,000,000.00	42,777.78
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CDL	MONEY MARKET	52521EEH9	1,621,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	ABS	CDO	00936KAD6	1,000,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	ABS	CDO	G2567PAB4	1,000,000.00	90.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	ABS	CDO	30232XAG9	1,000,000.00	21,833.67
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	MTN	Corporate	5252M0EH6	552,000.00	49.68
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	ABS	ABS	20848QB00	500,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	MTN	Corporate	52517PWH0	500,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	MTN	Corporate	52517PWJ6	500,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	GTC	Multilateral	P06518AC1	1,000,000.00	22,635.42
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CMO	CMO	06050HNA2	71,284,199.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CMO	CMO	07401HAK8	2,000,000.00	5,549.56
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	235ESC944	2,000,000.00	180.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	235ESC969	9,000,000.00	810.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	235ESC983	11,523,000.00	1,037.07
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	9694559B2	250,000.00	22.50
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	9108589E1	10,309,034.00	927.81
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	5252MOAJ6	605,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	720101CO5	100,000.00	493.03
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	5252M0EG8	926,000.00	282.94
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	911546ES4	380,000.00	7,115.50
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	023771N61	2,491,000.00	10,570.14
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	52520KRB5	1,149,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	52520KRE9	95,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	52520KRT6	30,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	52520KSP3	100,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	911546WB1	6,300,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	52517PX89	1,485,700.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	G4638DXZ4	14,613,280.00	1,315.20
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	293561AS5	2,180,000.00	1,530.55
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	283760CA2	22,130,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	5252M0DM6	200,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	7215019B2	12,823,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	L72433AA0	2,240,000.00	19,801.60
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	762430AG1	120,225,000.00	1,202.25
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	949748DR5	1,844,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	961238AG7	3,750,000.00	37.50
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	998057AS5	810,000.00	3,450.60
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	893349BS8	285,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	949748EN3	450,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	5252M0ET0	700,000.00	155.56
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	5252M0FC6	1,183,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	975515AZ0	850,000.00	53,301.37
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	5252M0CH8	1,135,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	575857BD8	39,968,771.00	1,302,715.43
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	256886AH5	4,220,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	156ESCAJ4	1,990,000.00	179.10
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	Y20721AJ8	2,905,000.00	16,834.07
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	5252M0AY3	2,970,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	81751WAF7	10,000,000.00	150,566.66
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	63967HAB7	250,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	P3143NAH7	1,900,000.00	46,911.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	21986MAA3	250,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	P3143NAF1	924,000.00	83.16
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	28251TAL7	4,000,000.00	144,735.56
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	910858AF6	8,870,000.00	144,876.67
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	19242WAA5	300,000.00	27.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	85689EAB9	18,205,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	25468BAF4	1,000,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	002030AC8	15,535,000.00	15.53
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	67104RAF1	1,000,000.00	49,401.39
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	164450AB4	1,000,000.00	20,066.17
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	156ESCAH8	3,500,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	81752AAL1	13,575,000.00	135.75
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	77018RAA6	1,000,000.00	13,632.22
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	74972EAC2	2,000,000.00	180.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	836153AC0	500,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	059644AH7	27,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	00922KAD2	11,050,000.00	606,176.94
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	232503AE2	225,000.00	6,737.50

LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	02553GAD3	2,000,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	81752AAE7	5,000,000.00	450.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	62543VAF2	1,132,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	28251TAG8	1,000,000.00	14,305.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	39958EAB5	9,080,000.00	401,695.43
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	78649QAA3	6,625,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	81751WAE0	5,150,000.00	463.50
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	356449AE8	5,965,000.00	62,438.17
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	211914AC0	10,212,500.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	073913AB1	494,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	81752AAG2	7,000,000.00	630.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	668367AD7	100,000.00	9.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	568459AB7	9,250,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	762430AE6	39,140,000.00	2,120,898.71
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	81751WAD2	1,000,000.00	90.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	39807FAC3	4,000,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	781076AC8	9,350,000.00	841.50
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	G23491AA4	1,150,000.00	19,643.98
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	81751XAE8	10,000,000.00	290,149.99
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	77018RAC2	1,000,000.00	15,978.89
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	896925AB0	34,790.00	3.13
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	28251TAE3	1,000,000.00	17,355.56
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	81751HAA1	44,500,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	708410AE5	250,000.00	3,866.67
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	P0248NAD6	1,033,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	18051GAB0	12,000,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	28251TAC7	5,000,000.00	49,675.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	81751WAC4	1,750,000.00	157.50
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	59159PAA7	36,882,999.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	436543AB8	25,420,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	568459AA9	25,655,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	01975DAA8	2,000,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	834491AA0	2,000,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	92931KAB2	200,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	CORP	Corporate	HJC676AC8	50,000.00	4.50
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	MUNI	Muni	52522NPT0	1,850,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	MUNI	Muni	14052TBJ2	20,680,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	PDRM	Other (DTC)	46268KAJ4	7,000,000.00	35,000.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	PDRM	Other (DTC)	46268KAK1	10,930,000.00	54,650.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	PDRM	Other (DTC)	46269IAA4	5,437,000.00	33,981.25
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	PDRM	Other (DTC)	759677AC1	14,175,000.00	-
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	RIBS	Muni	49130PJY1	180,000.00	178,992.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	RIBS	Muni	65820E7G9	25,000.00	31,325.00
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	RIBS	Muni	60636XFD0	25,000.00	26,247.50
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	RIBS	Muni	592663XA1	100,000.00	128,873.99
LEHM	LXI	11	LBI	SWEP	LXLPXX2	LPXX2 LIEN FREE EXCESS	7305066.41	0	9/22/2008	RIBS	Muni	646107Z96	25,000.00	128,922.50

Collateral	MarginedValue	Price Source	Security Price	Sec Factor	MARGIN_PCT	s&p	Moody	Fitch
	73215117	VI	268.5	100		1		
	559143.75	VI	18.75	100		1		
	308158.83	VI	10.71	100		1		
	546194.48	VI	45.52	100		1		
	83298.55	VI	8.81	100		1		
	537068.52	VI	92.79	100		1		
	77332.68	VI	19.01	100		1		
	31639.04	VI	10.88	100		1		
	154411.53	VI	72.87	100		1		
	208861.75	VI	101.591003	1		1 AA	Aa2	
	483718.68	VI	95.789001	1		1 BBB	Baa3	
	972268520.8	DY	101.277946	1		1 CC		
	67323628.33	DY	24.697737	1		1		
	478335250.9	DY	98.280253	0.811176		1 CC		
	157376475.8	DY	100.205109	1		1		
	41633014.42	DY	100	1		1		
	71183026.63	DY	100.205109	1		1		
	3.98	DY	0.000001	0.603733		1		
	22886.17	DY	0.10722	0.079733		1		
	38736.59	DY	0.005758	0.951362		1	B2	CC
	19028.84	VI	0.01	0.070605		1	Ca	C
	5675.98	VI	0.01	0.036043		1		C
	0.03	DY	0	0.495149		1 CC		
	386.77	DY	0.000133	0.003347		1 CC		
	2353.91	DY	0.007322	0.012485		1 CC		
	0	DY	0	0		1		
	240182.11	DY	0.00001	0.983277		1 CC	C	
	2936.03	VI	0.18391	0.014101		1 BB		C
	54727.09	DY	0	0.424189		1 CC		
	59198.85	DY	0	0.439868		1 CC		
	412.68	VI	100.495468	0.000012		1		
	37136.4	DY	0	0.346173		1 CC		
	56627.14	DY	0	0.497991		1 CC		
	0.14	DY	0.00001	0.041946		1		
	3930.63	VI	0.01	0.031301		1 BB		CC
	40873.36	DY	0	0.417386		1 CC		
	53713.81	DY	0	0.541587		1 CC		
	0.01	DY	0	0		1		
	14954.49	DY	0	0.136469		1		C
	21.58	DY	0.000091	0.000001		1 D		WD
	2433.16	DV	0.01	0.030275		1 BB		C
	0.12	DY	0.000001	0		1 AA	A2	PIF
	0	DY	0	0.171108		1 CC		
	22.57	DY	0.00011	0.000001		1 D		WD
	46966.77	DY	0	0.710066		1		C
	872.19	DY	0.003906	0.020511		1 CC		
	0	DY	0	0		1		
	3690.6	DY	0	0.083587		1 CC		
	0.8	DY	0.000004	0.000001		1 D	C	WD
	0.01	DY	0	0.571979		1 CC		
	0.01	VI	0	0		1 D		WD
	0.25	DY	0.000002	0.000001		1	C	WD
	0.07	DY	0	0.000001		1 D		WD
	139.97	VI	0.01	0.003792		1		C
	0.45	DY	0.000003	0.000001		1 D	C	WD
	2775.93	DV	0.01	0.073417		1 CC		C
	18251.84	DY	0	0.379489		1 CC		
	692.31	VI	0.06055	0.026076		1 D	Ca	C
	16404.34	DY	0	0.419485		1 CC		
	373.73	DY	0	1		1 CC		
	0.52	VI	0.000004	0.000001		1 D	C	WD
	0.01	DY	0	1		1		C
	2311.01	DV	0.01	0.052908		1 BB		C
	0.01	DY	0	1		1 CC		
	285069.43	DY	0.004	1		1 CCC-	C	
	137911.81	DY	0.0001	1		1 CC	C	
	0	VI	0	0		1		
	0.03	DY	0	0		1 D	C	
	24746.32	DY	0	0.57691		1 B-		
	2794.44	DV	0.01	0.069007		1 BB		C
	0	VI	0	0		1		

30957.96 DY	0	0.795607	1		C
25999.66 DY	0.01	0.670478	1 D	Ca	
1568.3 DY	0	0.044683	1 CCC		
1.77 DY	0.0001	0.184925	1		C
0 DY	0	0	1		
0 DY	0	0	1		
0 DY	0	0	1		
0.01 DY	0	1	1 CC		
6628.31 DY	0	0.242007	1 CC		
0.35 DY	0.000004	0.000001	1 D	C	WD
8 DY	0.0001	1	1		
0.06 DY	0	0.000001	1 D		WD
0 VI	0	0	1 D	C	WD
0 DY	0	0	1	C	
7.88 DY	0.0001	0.000001	1 D	C	WD
3.76 DY	0.000048	0.000001	1 D		WD
285.14 VI	0.01	0.014267	1		C
19548.17 DY	0	0.860626	1		C
0.01 DY	0	0	1		C
630	0.011282	0.799113	1		
513.07 DY	0.007157	1.024089	1 CC	C	
403.31 DV	0.01	0.022339	1 CC		C
0 DY	0	0	1		
0.01 DY	0	1	1 CC		
0.06 DY	0	0.000001	1 D	C	WD
7219.09 DY	0	0.335989	1		C
10540.05 DY	0	0.531431	1 CC		
75575.67 DY	0.00835	1.05832	1 CCC-	C	
0 DV	0	0	1	C	C
15684.8 DY	0.000001	1.055438	1 CC	C	
17.83 VI	0.01	0.001377	1 CC		
0.01 DY	0	1	1 CC		
21037.51 DY	0	1	1 CC		
0.41 DY	0.00001	0.900567	1 CC	C	
0.19 DY	0.000004	0.000001	1 D	C	WD
0.04 DY	0.000001	1	1 CC	C	
8406.64 DY	0	0.741762	1 CC		
0.83 DY	0.00002	0.000001	1 D		WD
17000 DY	0	1	1		C
166.21 DY	0.000001	1	1		
0 DY	0	1	1		C
511.04 DY	0	0.063659	1 CC		
0.05 DY	0.000001	1.448039	1 CC	C	
0 DY	0	0	1		
0 DY	0	1	1 CCC		
50.09 VI	0.00975	0.009301	1		C
6796.46 DY	0	0.639666	1 CC		
958.71 DV	0.01	0.123905	1 CCC		
0 DV	0	0.000001	1 D		
0.02 DY	0	0.000001	1	C	WD
0 DY	0	1	1 CC		
1572.15 DY	0	0.266341	1		C
0 VI	0	0	1 D	Ca	C
6640.63 DY	0	1	1 CC		C
0.18 DY	0.00001	1	1		
2168.04 DY	0	0.393497	1 CC		
0 DY	0	0.288666	1 CCC		
14.01 VI	0.01	0.007168	1 D		
963.56 DY	0.000001	1.032869	1 CC	C	
0 DY	0	0.000001	1 D	C	WD
177.84 VI	0.01	0.139373	1		C
590.65 VI	0.01	0.805433	1		C
273.98 DY	0.00001	1	1 CC	Ca	
61.63 VI	0.01	0.131899	1 B-		
160.7 DY	0.003906	0.24023	1 CC		
0 DY	0	1	1		
0 DY	0	1	1		
0 DY	0.000001	1	1		
0 DY	0.000001	1	1		
0 DY	0.000001	1	1		
0 DY	0	1	1		
0 DY	0	1	1		

0 DY	0.000001	1	1	
0 DY	0.000001	1	1	
0 DY	0	1	1	
0 DY	0.000001	1	1	
0 DY	0	1	1	
0 DY	0.000001	1	1	
0 DY	0.0001	1	1	
0 DY	0.000001	1	1	
0 DY	0	1	1	
0 DY	0	1	1	
0 DY	0	1	1	
0 DY	0	1	1	
0 DY	0.000001	1	1	
0 DY	0.000001	1	1	
0 DY	0	1	1	
0 DY	0	1	1	
0 DY	0	1	1	
0 DY	0	1	1	
0 DY	0.000001	1	1	
0 DY	0	1	1	
0 DY	0	1	1	
0 DY	0.000001	1	1	
0 DY	0	1	1	
0 DY	0	1	1	
0 DY	0.000001	1	1	
0.19 VI	0.5354	0.000019	1	
1504.95 VI	0.47933	0.001463	1	
2604.77 DY	0.003359	0.414945	1	
0 DY	0	0	1	
6624.91 VI	0.005	0.061079	1	
0 VI	0.01368	0.070352	1	
3709.98 DY	0.044188	0.00696	1	
0 DY	0	0	1	C
0 DY	0	0	1	C
0 DY	0	0	1	
0 DY	0	0	1	
0.12 DY	0.000001	1	1 BB	Ba2
9999.52 DY	0.001662	0.871761	1	
4297.78 DY	0.000001	0.725993	1	
5060.34 VI	0.04551	0.04858	1	AAA
1.33 DY	0.000009	0	1 A-	Aa1
61.8 DY	0.0001	0.090751	1	Aaa PIF
33238.5 DY	0.00001	1	1	
978.13 VI	0.06545	0.031462	1 AAA	AAA
0 DY	0.000001	1	1 AAA	
0.13 DY	0.000001	0.000001	1	PIF
104.47 DY	0.000838	0.535213	1 AAA	
483.22 DY	0.315266	0.019159	1	CCC
0 DY	0.000001	1	1	
0.02 DY	0.000001	1.004864	1 AAA	
4191.19 DY	0.001496	0.121783	1 AAA	Aaa AAA
20.96 DY	0.000001	0.911049	1 AAA	Aaa AAA
5.9 DY	0.00001	0.564376	1 AAA	AAA
1.91 DY	0.000001	0.692689	1	
0.03 DY	0	0	1	C
0 DY	0.000001	1	1 AAA	
0.03 DY	0.000001	1	1 CC	C
0.03 DY	0.000001	1	1 CC	C
0.03 DY	0.000001	1	1 CC	C
0 DY	0.000001	1	1	
0.1 DY	0.0001	1	1	
0 DY	0	0	1	
0 VI	0	0	1 AAA	Aaa AAA
9.81 DY	0	0.000563	1	
0 DY	0.000001	1	1	
0 DY	0.000001	1	1	
0 DY	0.000001	1	1	
0 DY	0	1	1	
0 DY	0.000001	1	1	
0 DY	0.000001	1	1 AAA	Aaa
0 DY	0	0	1 CC	
0 DY	0	0	1 D	
0 DY	0	0	1	
0 DY	0	0	1	
2237.72 DY	0.000501	1	1 AAA	Aaa AAA

12973.79	DY	0.004437	0.330511	1	AAA	Aaa	
4159.07	VI	0.01145	0.036405	1	AAA	Aaa	AAA
15089.28	DY	0.009217	0.083495	1	AAA	Aaa	AAA
5449.46	DY	0.002788	1	1	AAA	Aaa	
17.41	DY	0.009727	0.036537	1			AAA
4.12	DY	0.000001	0.025246	1		Aaa	AAA
407050.5	DY	2.981886	0.000209	1	AAA	Aaa	
0.01	DY	0	1	1			C
0.01	DY	0	1	1	CC		
0	DY	0	1	1	CCC		
0.01	DY	0	1	1	CC		
758.07	DY	0.215078	0.009268	1			
0	DY	0	0.204775	1	CCC		
0.01	DY	0	1	1	CC		
0.01	DY	0	1	1	CC		
0	DY	0	1	1	CC		
0	DY	0	1	1	CC		
0	DY	0	1	1	CC		
0.92	DY	0.000007	1	1	CC		
0	DY	0	1	1	CC		
0	DY	0.000001	1	1			
0	DY	0	1	1			
42425.13	DY	0.0001	0.579026	1			C
2408.38	DY	0.00001	1	1			C
4917.69	DY	0.000091	0.063389	1			C
0.01	DY	0	0.942104	1			C
0	DY	0	1	1			C
0	DY	0	1	1	BB-		
0	DY	0	1	1			
0.01	DY	0	1	1	B		C
0	DY	0	1	1	BB-		C
0.01	DY	0	1	1	B		C
0.01	DY	0	1	1	B		C
4371.7	DY	0.007136	0.042974	1	BB		C
2175.28	DY	0.000007	0.614185	1			C
0.01	DY	0	1	1	BB-		C
0.01	DY	0	1	1	B		C
1130.89	DY	0	0.008912	1	BB		C
0.02	DY	0.000001	0.797991	1			
0.01	DY	0	1	1	B		C
0.01	DY	0	1	1	CC		
0.01	DY	0	0.932382	1	CC		C
529.45	VI	0.01	0.035669	1	CC		C
3759.53	DY	0	0.568668	1			
0.01	DY	0	1	1			C
0.01	DY	0.000001	1	1			
0.01	DY	0	1	1	CCC		
0.01	DY	0	1	1			C
0.01	DY	0	1	1			C
0	DY	0	0.056336	1	CCC		
0.01	DY	0.000001	1	1			
28.89	DY	0.32889	0.000498	1			
283.19	DY	0.097516	0.07419	1	AA+	Aa2	
56.86	VI	0.01965	0.07419	1	AA	A1	
46.94	DY	0.0001	0.056732	1		Aaa	AAA
0	DY	0	0	1			C
0.03	DY	0	0	1			
0	DY	0	0	1			
840.87	VI	0.002	0.693025	1	AAA		AAA
0	DY	0	0	1	CC		
0	DY	0.000001	1	1	AAA		
0	DY	0.000001	1	1	AAA	Aaa	
0	DY	0	1	1	AAA		AAA
0	DY	0.000001	1	1	AAA		AAA
0	DY	0.000001	1	1	AAA		AAA
0.02	DY	0	0.084562	1		Aaa	AAA
0	DY	0.000001	1	1	AAA	Aaa	AAA
0	DY	0	0.000001	1	AAA	Aaa	AAA
0	DY	0	0.000002	1	AAA	Aaa	AAA
0	DY	0	0.000002	1	AAA	Aaa	AAA
0	DY	0	0.000001	1	AAA	Aaa	AAA
0	VI	0	0	1	AAA	Aaa	
9588.28	DY	0.000825	0.538994	1	AA		





0	0	1	1.02		BBB-
0	0	1	1.02 D	B3	CCC
41939	0	1	1.02		
0	0	1	1.02		
0	0	1	1.02 BB	Ba2	
88.24 DO	0.009	1	1.02 A+		
21405.56 DO	0.009	1	1.02 BB	Ba2	
48.71 DO	0.009	1	1.02 D	B3	CCC
0 DV	0	0	1.02	C	C
0	0	1	1.02 D	B3	CCC
0	0	1	1.02 D	B3	CCC
22191.59	0	1	1.02 A-		
0	0	0	1.02		
5440.74	0	1	1.02	C	
176.47 DO	0.009	1	1.02		
794.12 DO	0.009	1	1.02		
1016.74 DO	0.009	1	1.02		
22.06 DO	0.009	1	1.02		
909.62 DO	0.009	1	1.02		
0	0	1	1.02	B3	
483.36 DO	0.009	1	1.02		
277.4	0	1	1.02 D	B3	CCC
6975.98 DY	0	1	1.02		
10362.89 DO	0.009	1	1.02		
0	0	1	1.02		
0	0	1	1.02		BBB-
0	0	1	1.02		BBB-
0	0	1	1.02		BBB-
0	0	0.869681	1.02		
0 DO	0	1	1.02	B3	CCC
1289.41 DO	0.009	1	1.02		
1490.74 DY	0.001	1	1.02		
0 BB	0	1	1.02		
0	0	1	1.02	B3	CCC
0 DY	0	1	1.02		
19413.33 DO	0.009	1	1.02 B-		
1178.68 DK	0.001	1	1.02		
0	0	1	1.02		AA+
38.76 DY	0.001	1	1.02		
3382.94 DO	0.001	1	1.02		
0 DY	0	0	1.02		
0	0	1	1.02		AA+
152.51	0	1	1.02 D	B3	CCC
0 DO	0	1	1.02 D	B3	CCC
52256.25 BB	0.002	1	1.02		
0 DO	0	1	1.02	B3	CCC
1277172.08 VI	0.001	1	1.02		
0 DY	0	1	1.02		
175.59 DY	0.009	0	1.02		
16503.99 DO	0.009	1	1.02 BB-		BB
0 DO	0	1	1.02	B3	CCC
177026.14 DO	0.009	1	1.02 BBB+		
0 BQ	0.000001	0	1.02		
45991.18 DO	0.009	1	1.02 A		A
0 DY	0	1	1.02		
81.53 DO	0.009	1	1.02 A		
141897.6	0	1	1.02		
142035.95	0	1	1.02		
26.47 DO	0.009	1	1.02 B	B1	BB-
0	0	1	1.02		
0 DY	0	1	1.02		
15.23 DY	0.0001	1	1.02		
48432.74 DY	0.009	1	1.02		
19675.65	0.009	1	1.02		
0 DY	0	1	1.02		
133.09 DY	0.001	1	1.02 BBB-		
13364.92 DO	0.009	1	1.02 AA	A3	
176.47 DO	0.009	1	1.02		
0	0	1	1.02		
0 DY	0	1	1.02		
594291.1 DY	0	0.964096	1.02	C	C
6005.39	0	1	1.02		

0	0	1	1.02
441.18 DO	0.009	1	1.02 BBB+
0 DY	0	0	1.02
14514.71 DY	0.001	1	1.02 BBB
393819.03 DY	0	1	1.02
0	0	0	1.02
454.41 DO	0.009	1	1.02 BBB+
61213.9 DO	0.009	1	1.02 AAA
0	0	1	1.02
0 DY	0	1	1.02
617.65 DO	0.009	1	1.02 BBB+
8.82 DY	0.009	1	1.02
0 DY	0	0	1.02
2079312.43	0	1	1.02
88.24 DO	0.009	1	1.02 A+
0	0	1	1.02 BBB-
825 DO	0.009	1	1.02
19258.8 DO	0.009	1	1.02 BBB-
284460.78 DO	0.009	1	1.02 AA
15665.58 DO	0.009	1	1.02 AA A3
3.07 DY	0.009	1	1.02
17015.25	0	1	1.02 A
0 DY	0	1	1.02 B
3594.77	0	1	1.02 BBB+
0	0	1	1.02
0	0	1.401302	1.02 Ca
48700.98 DO	0.009	1	1.02 AA
154.41 DO	0.009	1	1.02 A+
0 DY	0	1	1.02
0	0	1	1.02
0 DY	0	0	1.02
0 DY	0	1	1.02 Ca
0	0	1.217252	1.02
0	0	0	1.02
4.41	0.009	1	1.02
0	0	1	1.02 D Aaa
0	0	1	1.02
34313.73 VI	0.5	1	1.02
53578.43 VI	0.5	1	1.02
33314.95 VI	0.625	1	1.02
0 DO	0	1	1.02
175482.36 DY	99.440002	1	1.02 Aaa
30710.79 DY	125.300003	1	1.02 Aa2
25732.84 DY	104.989998	1	1.02
126347.05 VI	128.873993	1	1.02 Aa2
126394.61 DY	515.690002	1	1.02 Aaa